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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

American Equity Investment Life Insurance Company

NAIC Group Code 0408 (Current) 0408 (Prior) NAIC Company Code 92738 Employer's ID Number 42-1153896

Organized under the Laws of Texas, State of Domicile or Port of Entry TX

Country of Domicile United States of America

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

Incorporated/Organized 12/19/1980 Commenced Business 01/01/1981

Statutory Home Office 1150 Locust Street, Suite 101, Des Moines, IA, US 50309
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1150 Locust Street, Suite 101
(Street and Number)
Des Moines, IA, US 50309, 515-221-0002
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1150 Locust Street, Suite 101, Des Moines, IA, US 50309
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1150 Locust Street, Suite 101
(Street and Number)
Des Moines, IA, US 50309, 515-221-0002
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.american-equity.com

Statutory Statement Contact Chelsea Jennifer Fichtner, 515-221-0002
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statefilings@american-equity.com, 515-440-2715
(E-mail Address) (FAX Number)

OFFICERS

Chief Executive Officer, President	Jeffrey D. Lorenzen	Executive Vice President, Chief Operating Officer	Bereket "Josh" Feyissa
Executive Vice President, Chief Financial Officer	Aaron J. Boushek	Treasurer	Steven D. Schwartz

OTHER

Zachary Axelrod #, Senior Vice President, Chief Corporate Actuary

Shari V. Wood, Executive Vice President, Chief Administrative Officer

Tara C. Banks, Executive Vice President, General Counsel, Corporate Secretary

DIRECTORS OR TRUSTEES

Jeffrey D. Lorenzen	Tara C. Banks	Aaron J. Boushek
Bereket "Josh" Feyissa	Shari V. Wood	

State of Iowa
County of Polk SS

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

Jeffrey D. Lorenzen Chief Executive Officer, President	Aaron J. Boushek Executive Vice President, Chief Financial Officer	Steven D. Schwartz Treasurer

Subscribed and sworn to before me this
_____ day of _____

Tiffany Ferin
Executive Assistant

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	42,605,972,719		42,605,972,719	43,049,162,735
2.	Stocks:				
	2.1 Preferred stocks	573,382,371		573,382,371	560,762,461
	2.2 Common stocks	2,207,643,685		2,207,643,685	1,991,406,059
3.	Mortgage loans on real estate:				
	3.1 First liens	7,769,805,260		7,769,805,260	7,460,088,203
	3.2 Other than first liens	72,110,587		72,110,587	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)	43,290,536		43,290,536	63,041,433
5.	Cash ($ 435,856,816), cash equivalents ($ 2,955,633,169) and short-term investments ($ 21,532,808)	3,413,022,793		3,413,022,793	4,692,130,376
6.	Contract loans (including $ premium notes)	755,618		755,618	708,613
7.	Derivatives	1,133,267,337		1,133,267,337	498,391,949
8.	Other invested assets	2,878,082,598		2,878,082,598	2,951,360,955
9.	Receivables for securities	201,672,394		201,672,394	72,219,515
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	60,899,005,899		60,899,005,899	61,339,272,299
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	525,263,873	17,885,924	507,377,949	496,999,536
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,699,125	2,686,214	12,911	13,242
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	723,980		723,980	754,785
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	93,356,834	3,154,785	90,202,049	150,064,491
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	346,036,124	33,188,597	312,847,527	276,158,189
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	51,792,569	50,503,825	1,288,744	106,014
21.	Furniture and equipment, including health care delivery assets ($)	23,797,288	23,797,288		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	703,484		703,484	483,304
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	452,076,376	7,279,284	444,797,091	434,296,891
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	62,395,455,552	138,495,918	62,256,959,634	62,698,148,751
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	62,395,455,552	138,495,918	62,256,959,634	62,698,148,751
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	COLI	439,715,764		439,715,764	425,034,618
2502.	MISCELLANEOUS RECEIVABLES	5,790,762	728,113	5,062,649	6,141,167
2503.	OTHER ASSETS	18,679		18,679	
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,551,171	6,551,171		3,121,105
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	452,076,376	7,279,284	444,797,091	434,296,891

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 50,377,009,163 less $ included in Line 6.3 (including $ 27,562,826,570 Modco Reserve)	50,377,009,163	51,137,434,707
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	266,185	311,844
3.	Liability for deposit-type contracts (including $ 47,646,617 Modco Reserve)	135,049,187	139,923,567
4.	Contract claims:		
	4.1 Life	181,443,173	195,333,989
	4.2 Accident and health	15,000	5,600
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 537 accident and health premiums	13,882	22,173
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest Maintenance Reserve	214,733	
10.	Commissions to agents due or accrued-life and annuity contracts $ 13,045,606 , accident and health $ and deposit-type contract funds $	13,045,606	20,690,920
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	66,250,948	63,667,484
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,653,910)	(1,621,735)
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	(2,365,454)	7,553,224
15.2	Net deferred tax liability		
16.	Unearned investment income	111,255	399,464
17.	Amounts withheld or retained by reporting entity as agent or trustee	49,937,437	42,192,844
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	28,169,048	31,178,835
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	957,886,119	796,305,456
	24.02 Reinsurance in unauthorized and certified ($) companies	77,693,828	70,125,192
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	3,221,226,498	3,457,446,113
	24.04 Payable to parent, subsidiaries and affiliates	264,989	233,442
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	2,877,758,986	2,410,012,709
	24.08 Derivatives		
	24.09 Payable for securities	248,604,567	64,976,937
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,575,728,132	1,501,274,881
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	59,806,669,372	59,937,467,647
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	59,806,669,372	59,937,467,647
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	51,000,000	51,000,000
33.	Gross paid in and contributed surplus	1,622,707,272	1,621,708,578
34.	Aggregate write-ins for special surplus funds		3,102,427
35.	Unassigned funds (surplus)	774,082,990	1,082,370,100
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,447,790,261	2,758,181,104
38.	Totals of Lines 29, 30 and 37	2,450,290,261	2,760,681,104
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	62,256,959,634	62,698,148,751
	DETAILS OF WRITE-INS		
2501.	INTEREST RATE DERIVATIVE COLLATERAL	1,291,811,685	1,452,690,007
2502.	AMOUNT DUE TO REINSURERS	283,916,448	47,841,775
2503.	ESCROW LIABILITY		743,100
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,575,728,132	1,501,274,881
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	ADMITTED DISALLOWED IMR		3,102,427
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		3,102,427

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	440,909,677	953,763,473	1,203,064,627
2.	Considerations for supplementary contracts with life contingencies	3,575,767	2,626,394	3,378,110
3.	Net investment income	2,127,127,712	1,923,406,490	2,599,015,485
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,054,135)	(7,241,076)	(9,868,538)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	334,499,971	480,791,490	649,653,280
7.	Reserve adjustments on reinsurance ceded	(1,070,157,712)	862,585,595	811,764,043
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	759,865	20,069,385	19,876,536
9.	Totals (Lines 1 to 8.3)	1,834,661,146	4,236,001,750	5,276,883,542
10.	Death benefits	1,448,639	1,694,874	2,234,420
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	1,135,098,445	987,973,038	1,350,872,731
13.	Disability benefits and benefits under accident and health contracts	27,236	12,071	15,733
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,153,801,891	848,739,829	1,259,233,586
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	(9,987,387)	(14,514,754)	(17,653,047)
18.	Payments on supplementary contracts with life contingencies	20,001,096	22,022,277	28,894,123
19.	Increase in aggregate reserves for life and accident and health contracts	(1,079,020,717)	1,388,077,913	1,322,509,722
20.	Totals (Lines 10 to 19)	1,221,369,202	3,234,005,249	3,946,107,267
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	304,769,668	568,917,207	714,031,654
22.	Commissions and expense allowances on reinsurance assumed	67,935,792	73,741,321	106,672,905
23.	General insurance expenses and fraternal expenses	166,669,939	166,612,043	208,689,158
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,126,034	15,068,054	18,917,981
25.	Increase in loading on deferred and uncollected premiums	1,475	(6,744)	(5,975)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	269,745,225	245,030,504	323,115,551
28.	Totals (Lines 20 to 27)	2,039,617,334	4,303,367,633	5,317,528,541
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(204,956,188)	(67,365,883)	(40,644,999)
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(204,956,188)	(67,365,883)	(40,644,999)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(14,837,530)	(8,002,097)	(61,790,468)
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)	(190,118,659)	(59,363,786)	21,145,469
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 12,981,194 (excluding taxes of $ (1,225,511) transferred to the IMR)	197,043,948	12,522,566	(9,471,822)
35.	Net income (Line 33 plus Line 34)	6,925,289	(46,841,220)	11,673,646
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,760,681,104	3,213,511,366	3,213,511,366
37.	Net income (Line 35)	6,925,289	(46,841,220)	11,673,646
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (86,985,762)	(152,923,437)	63,781,636	37,710,513
39.	Change in net unrealized foreign exchange capital gain (loss)	3,090,030	(21,838,218)	20,337,522
40.	Change in net deferred income tax	(20,643,793)	34,904,667	(10,436,539)
41.	Change in nonadmitted assets	(38,798,693)	54,996,286	45,498,546
42.	Change in liability for reinsurance in unauthorized and certified companies	(7,568,635)	(14,271,414)	6,934,203
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(161,580,663)	(235,897,735)	(285,436,890)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles	166,814,563		
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	998,694		
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	8,626,542	(91,456,417)	(130,941,992)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(115,330,739)	(111,411,783)	(148,169,273)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(310,390,843)	(368,034,198)	(452,830,262)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,450,290,261	2,845,477,168	2,760,681,104
	DETAILS OF WRITE-INS			
08.301.	MISCELLANEOUS INCOME	759,865	20,069,385	19,876,536
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	759,865	20,069,385	19,876,536
2701.	FUNDS WITHELD ADJUSTMENT - CEDED	258,898,406	221,485,105	295,980,643
2702.	REINSURANCE EXPENSE	1,882,329	10,103,554	13,039,783
2703.	NET MVA TRANSFER TO IMR	5,873,281	10,294,734	9,906,977
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,091,209	3,147,111	4,188,147
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	269,745,225	245,030,504	323,115,551
5301.	REINSURANCE DEFERRED GAIN AMORTIZATION	(109,612,855)	(111,411,783)	(148,169,273)
5302.	CORRECTION OF ERROR	(5,717,884)		
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(115,330,739)	(111,411,783)	(148,169,273)

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	444,506,482	1,258,102,488	1,206,512,495
2.	Net investment income	2,081,572,108	1,836,878,266	2,496,485,280
3.	Miscellaneous income	335,259,836	500,860,875	649,653,280
4.	Total (Lines 1 to 3)	2,861,338,426	3,595,841,629	4,352,651,055
5.	Benefit and loss related payments	3,208,456,713	987,486,586	1,805,152,757
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	538,340,445	1,086,807,079	1,382,364,014
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	6,836,831	44,957,391	(27,076,613)
10.	Total (Lines 5 through 9)	3,753,633,989	2,119,251,056	3,160,440,158
11.	Net cash from operations (Line 4 minus Line 10)	(892,295,563)	1,476,590,573	1,192,210,896
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	5,909,273,298	5,148,008,513	7,177,942,883
	12.2 Stocks	35,038,610	11,948,432	228,124,026
	12.3 Mortgage loans	905,873,609	1,086,534,684	1,541,042,284
	12.4 Real estate	59,144,500	7,652,718	15,980,531
	12.5 Other invested assets	989,232,188	606,135,482	1,974,605,194
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(4,823,855)	5,238,434	424,116
	12.7 Miscellaneous proceeds	183,627,631	632,751,739	106,646,779
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,077,365,981	7,498,270,001	11,044,765,814
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,918,619,763	8,316,226,445	12,278,399,423
	13.2 Stocks	126,692,059	489,372,873	799,006,800
	13.3 Mortgage loans	1,328,571,722	874,557,830	1,233,213,291
	13.4 Real estate		731,122	(2,694,379)
	13.5 Other invested assets	1,032,996,075	1,665,677,397	2,603,453,968
	13.6 Miscellaneous applications	431,169,053		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,838,048,672	11,346,565,667	16,911,379,103
14.	Net increase/(decrease) in contract loans and premium notes	47,006	20,126	12,359
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(760,729,697)	(3,848,315,792)	(5,866,625,648)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,874,380)	(13,648,125)	(14,091,415)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	378,792,056	88,791,712	463,983,533
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	373,917,677	75,143,587	449,892,117
	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)	(1,279,107,582)	(2,296,581,632)	(4,224,522,635)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	4,692,130,376	8,916,653,011	8,916,653,011
	19.2 End of period (Line 18 plus Line 19.1)	3,413,022,793	6,620,071,378	4,692,130,376

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

20.0001.	Capital Contribution to Eagle Life Insurance Company-Bond Proceeds	151,031,079	
20.0002.	Capital Contribution to Eagle Life Insurance Company-Stock Acquisitions	(151,031,079)	
20.0003.	Capital Contribution of IMA Fees to VT 2-Financing Proceeds	998,694	
20.0004.	Capital Contribution of IMA Fees to VT 2- Stock Acquisitions	(998,694)	
20.0005.	Affiliate Security Exchange-Bond Proceeds	1,984,691,170	
20.0006.	Affiliate Security Exchange-Bond Acquisitions	(1,984,691,170)	
20.0007.	Reinsurance Transactions Settled in Bonds - Operating	276,461,716	
20.0008.	Reinsurance Transactions Settled in Bonds - Investing	(276,461,716)	

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	1,460,329	1,503,287	1,993,593
2.	Group life			
3.	Individual annuities	2,331,983,200	4,465,015,880	5,605,075,163
4.	Group annuities			
5.	Accident & health			
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	2,333,443,529	4,466,519,167	5,607,068,756
9.	Deposit-type contracts	315,007	1,986,739	2,298,027
10.	Total (Lines 8 and 9)	2,333,758,536	4,468,505,906	5,609,366,783

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance (“TDI” or “Insurance Department”).

The TDI recognizes only statutory accounting practices ("SAP") prescribed or permitted by the State of Texas for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Texas Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures manual* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Texas.

The Company is no longer applying several accounting practices prescribed by the Iowa Department of Commerce, Insurance Division (“IID”). This includes *Iowa Administrative Code 191 - Chapter 97, Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve* ("IAC 191-97"). The removal of IAC 191-97 means the Company will record call option derivative instruments at fair value with changes in fair value recorded as net unrealized capital gains or losses. The indexed annuity reserves will also reflect the market value of call options associated with the current index based on observable inputs for such options. This change in accounting practice is effective retroactively to July 1, 2026.

The net effect of removing this prescribed practice resulted in a one-time increase of $176,127,447 to surplus and is reflected in the Statement of Capital and Surplus as a cumulative effect of changes in accounting principles.

The Company is also no longer applying *Iowa Administrative Code 191 - Chapter 43 Annuity Mortality Tables For Use In Determining Reserve Liabilities for Annuities* (“IAC 191-43”) which allowed the use of the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. This change in accounting practice is effective retroactively to July 1, 2026. The net effect of removing this prescribed practice resulted in a one-time decrease of $7,732,007 to surplus and is reflected in the Statement of Capital and Surplus as a cumulative effect of changes in accounting principles.

The Company has now fully implemented Actuarial Guideline 33 for business issued prior to January 1, 2019. This resulted in a one-time decrease of $5,717,884 to surplus and is reflected in the Statement of Capital and Surplus as a correction of error within aggregate write-ins for gains and losses in surplus.

The changes to accounting policies noted above were applied at Eagle Life Insurance Company (‘Eagle Life’) as well, resulting in a one-time decrease of $1,580,877 to surplus reflected in Eagle Life’s Statement of Capital and Surplus as a cumulative change in accounting principle. This decreases the Company’s investment in the affiliated common stock of Eagle Life.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Insurance Department is shown below:

	SSAP #	F/S Page	F/S Line #	09/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 6,925,289	$ 11,673,646
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
IAC 191-97					
(A) Net Investment Income - Derivatives	86	4	3		(363,917,710)
(B) Change In Reserves	51	4	3		22,059,049
IAC 191-43					
(C) Change In Reserves	51	4	3		(4,112,064)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 6,925,289	$ 357,644,372
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,450,290,261	$ 2,760,681,104
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
IAC 191-97					
(A) Derivative Instruments	86	2, 4	7, 3		(310,752,485)
(B) Reserves For Indexed Annuities	51	3, 4	1, 19		132,952,261
(C) Tax Impact	101	2	18.2		37,338,047
IAC 191-43					
(D) Change In Reserves	51	3, 4	1, 19		60,525,669
(E) Tax Impact	101	2	18.2		(12,710,391)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,450,290,261	$ 2,853,328,002

B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

C. Accounting Policy

(1) Short-term investments - No Significant Changes

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

(2) Investments in bonds rated NAIC 1-5 (including loan-backed securities), are reported at cost adjusted for amortization of premiums or discounts. Bonds with NAIC 6 ratings are reported at the lower of amortized cost or fair value. Amortization is computed using methods which result in a level yield over the life of the security. The Company reviews its prepayment assumptions on mortgage and other asset-backed securities at regular intervals and adjusts amortization rates retrospectively when such assumptions are changed due to experience and/or expected future patterns. Realized capital gains and losses are recorded on the trade date and determined on the basis of specific identification and are recorded net of related federal income taxes and amounts transferred to the Interest Maintenance Reserve ("IMR"). Under a formula prescribed by the NAIC, the Company defers, in the IMR, the portion of realized gains and losses on sales of fixed income investments, principally bonds, attributable to changes in the general level of interest rates and amortizes those deferrals over the remaining period to maturity of the security. Pursuant to NAIC guidance INT 23-01, net negative (disallowed) IMR may be reported as an admitted asset by the reporting entity, subject to a limitation of 10% of the reporting entity's adjusted general account capital and surplus. The Asset Valuation Reserve ("AVR") is established by the Company to provide for anticipated losses in the event of default by issuers of certain invested assets. The AVR is determined using a formula that is intended to establish a reserve to offset potential credit-related investment losses. The carrying values of all investments are reviewed on an ongoing basis for credit deterioration. An other than temporary impairment shall be considered to have occurred if it is probable that the reporting entity will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. If this review indicates a decline in fair value that is other than temporary, the carrying amount of the investment, other than loan-backed and structured securities, is reduced to its fair value and a specific other than temporary impairment is taken. A decline in fair value which is other than temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. Such reductions in carrying values are recognized as realized losses on investments.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

(6) Asset-backed securities are stated at either amortized cost or, when the NAIC rating is a 6, at the lower of amortized cost or fair market value. The retrospective adjustment method is used to value asset-backed securities that are of high credit quality. The prospective adjustment method is used to value asset-backed securities that are not of high credit quality.

(7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes

(8) Investments in joint ventures, partnerships and limited liability entities - No Significant Changes

(9) Effective July 1, 2026, the Company is no longer applying the accounting practice prescribed by IAC 191-97 for call option derivative instruments that hedge the growth in interest credited on fixed index products. As such the derivatives are no longer accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income and instead are recorded at fair value with adjustments in fair value flowing through unrealized capital gain or loss in surplus. See Note 1A for more information about the impact of this change.

(10) Investment income as a factor in the premium deficiency calculation - No Significant Changes

(11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes

(12) During the first quarter 2026, the Company modified its capitalization policy for multiple classes of fixed assets as well as prepaid assets. The updated policy calls for capitalization of capital assets, building improvements, and leasehold improvements greater than $100,000 (previously $25,000), and software greater than $250,000 (previously $100,000). The policy also formally calls for capitalization of prepaid assets greater than $100,000, which aligns with previous, informal accounting guidelines. No changes were made to assumptions for depreciable lives of these fixed assets or the amortization period for prepaid assets.

(13) Pharmaceutical rebate receivables - None

D. Going Concern

The Company's management has evaluated its ability to continue as a going concern and does not have substantial doubt the entity will continue as a going concern.

2. Accounting Changes and Corrections of Errors

The company removed alternative accounting practices for IAC 191-97, IAC 191-43, and AG-33 as described in Note 1A. The AG-33 update has been recorded as a correction of error retroactively to July 1, 2026, with no adjustment to prior periods. The net impact is $5,717,884 reflected in the Statement of Capital and Surplus as a correction of error within aggregate write-ins for gains and losses in surplus. The accounting for AG-33 in prior periods was in accordance with the Company's domiciliary regulator at the time. Upon re-domestication to Texas, the Company was directed to fully implement AG-33 and account for the acceleration as an error.

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - No Significant Changes

C. Reverse Mortgages - None

D. Asset-Backed Securities

(1) Prepayment assumptions for loan-backed securities were obtained from third party rating agencies and/or third party loan servicers.

Notes to the Financial Statements

5. Investments (Continued)

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI)

For the nine months ended September 30, 2026, the Company recognized other than temporary impairments ("OTTI") on the basis of intent to sell and on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient enough to cover the amortized cost basis.

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

The following table lists the asset-backed securities held by the Company at September 30, 2026 for which the present value of cash flows expected to be collected was less than amortized cost, and, as a result, OTTI was recorded during the nine months ended September 30, 2026:

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
12545BAC6	$ 1,074,647	$ 958,121	$ 116,526	$ 958,121	$ 972,009	03/31/2026
761120AE4	1,182,756	1,077,776	104,980	1,077,776	998,090	03/31/2026
761120AH7	1,155,127	1,052,579	102,548	1,052,579	974,699	03/31/2026
3622E8AC9	2,095,772	1,976,216	119,556	1,976,216	1,936,297	03/31/2026
61766LAC3	3,582,803	2,292,636	1,290,167	2,292,636	2,292,636	03/31/2026
61759FAN1	5,613,947	5,234,084	379,863	5,234,084	5,234,084	03/31/2026
61749WAH0	1,986,131	1,846,581	139,550	1,846,581	1,873,207	06/30/2026
BRTYLX4C9	294,449	88,397	206,052	88,397	88,397	06/30/2026
466247B28	678,948	553,293	125,655	553,293	504,436	09/30/2026
161631AX4	2,126,971	1,999,356	127,615	1,999,356	2,022,669	09/30/2026
61766LBX6	2,000,000	1,608,780	391,220	1,608,780	1,608,780	09/30/2026
46590RAL3	2,000,000	1,469,980	530,020	1,469,980	1,469,980	09/30/2026
36257HAA4	962,932	700,210	262,722	700,210	700,209	09/30/2026
17325HAA2	1,969,063	1,341,086	627,977	1,341,086	1,341,086	09/30/2026
95000GAJ3	2,500,000	1,299,950	1,200,050	1,299,950	1,299,950	09/30/2026
61766LBX6	3,878,378	3,119,728	758,650	3,119,728	3,119,728	09/30/2026
Total			$ 6,483,151			

Total OTTI recognized under SSAP 43R for the nine months ended September 30, 2026 was $6,483,151.

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

For asset-backed and structured securities with unrealized losses as of September 30, 2026, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position, are summarized as follows:

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 93,840,319
   2. 12 months or longer 452,479,429

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 4,185,336,089
   2. 12 months or longer 3,224,564,407

(5) The process for evaluating asset-backed securities is based on a number of factors. The primary consideration in the evaluation process is the issuer's ability to meet current and future interest and principal payments as contractually stated at the time of purchase. The review of these securities includes an analysis of the cash flow modeling under various default scenarios considering independent third-party benchmarks, the seniority of the specific tranche within the structure of the security, the composition of the collateral and the actual default, loss severity, and prepayment experience exhibited. With the input of third-party assumptions for default projections, loss severity and prepayment expectations, the Company evaluates the cash flow projections to determine whether the security is performing in accordance with its contractual obligations.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Information regarding the company policy or strategies for engaging in repo programs, policy for requiring collateral

Included in short-term investments are amounts receivable under reverse repurchase agreements, which involves the purchase of investments from a seller with the agreement that the investments will be repurchased by the seller at a specified price, and at a specified date or within a specified period of time. The investments purchased, which represent collateral on a secured lending arrangement, are not reflected in the Company's balance sheets. Instead, the secured lending arrangement is reflected as a short-term investment for the principal amount loaned under the agreement.

Notes to the Financial Statements

5. Investments (Continued)

(2) Type of repo trades used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (Yes/No)	YES	NO	NO	
b. Tri-Party (Yes/No)	NO	NO	NO	

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	180,000,000	–	–	
7. Over 1 year				
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	–	–	–	
7. Over 1 year				

(4) Fair value of securities sold and/or acquired that resulted in default - None

(5) Fair value of securities acquired under repo - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 409,100,871	$ –	$ –	$
b. Ending Balance	$ –	$ –	$ –	$

(6) Securities acquired under repo - secured borrowing by NAIC designation - None

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 180,000,000	$ –	$ –	$
2. Securities (FV)				
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$ –	$ –	$ –	$
2. Securities (FV)				
3. Securities (BACV)				
4. Nonadmitted Subset (BACV)				

(8) Allocation of aggregate collateral pledged by remaining contractual maturity - None

(9) Recognized receivable for return of collateral - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 180,000,000	$ –	$ –	$
2. Securities (FV)				
b. Ending Balance				
1. Cash	$ –	$ –	$ –	$
2. Securities (FV)				

(10) Recognized liability to return collateral - secured borrowing (total) - None

H. Repurchase Agreements Transactions Accounted for as a Sale - None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None

Notes to the Financial Statements

5. Investments (Continued)

J. Real Estate - No Significant Changes

K. Investments in Tax Credit Structures (tax credit investments) - None

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted, Current Year (1) Total General Account (G/A)	(2) G/A Supporting Separate Account (S/A) Activity	(3) Total S/A Restricted Assets	(4) S/A Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase / (Decrease) (5 - 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements						180,000,000	(180,000,000)
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock	10,000,000				10,000,000	10,000,000	–
j. On deposit with states	2,462,578				2,462,578	2,472,962	(10,384)
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)							
m. Pledged as collateral not captured in other categories							
n. Other restricted assets	3,924,377,116				3,924,377,116	3,553,909,127	370,467,989
o. Collateral assets received and on balance sheet	1,291,811,689				1,291,811,689		1,291,811,689
p. Assets held under modco reinsurance agreements	28,542,559,637				28,542,559,637	26,974,082,208	1,568,477,429
q. Assets held under funds withheld reinsurance agreements	6,053,947,564				6,053,947,564	5,655,113,810	398,833,754
r. Total restricted assets (Sum of a through q)	$ 39,825,158,584	$	$	$	$ 39,825,158,584	$ 36,375,578,107	$ 3,449,580,478

Restricted Asset Category	Current Year (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5 - 8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted Assets, %	(12) Amount Reported in General Interrogatories	(13) Difference from Note and Annual GI	(14) Annual GI Ref
a. Subject to contractual obligation for which liability is not shown	$	$	%	%	XXX	XXX	XXX
b. Collateral held under security lending agreements					XXX	XXX	25.04+25.05
c. Subject to repurchase agreements					XXX	XXX	26.21
d. Subject to reverse repurchase agreements					XXX	XXX	26.22
e. Subject to dollar repurchase agreements					XXX	XXX	26.23
f. Subject to dollar reverse repurchase agreements					XXX	XXX	26.24
g. Placed under option contracts					XXX	XXX	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					XXX	XXX	26.26
i. FHLB capital stock		10,000,000	0.016	0.016	XXX	XXX	26.27
j. On deposit with states		2,462,578	0.004	0.004	XXX	XXX	26.28
k. On deposit with other regulatory bodies					XXX	XXX	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)					XXX	XXX	26.31
m. Pledged as collateral not captured in other categories					XXX	XXX	26.30
n. Other restricted assets		3,924,377,116	6.302	6.312	XXX	XXX	26.32
o. Collateral assets received and on balance sheet		1,291,811,689	2.074	2.078	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements		28,542,559,637	45.833	45.910	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements		6,053,947,564	9.721	9.738	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$	$ 39,825,158,584	63.950 %	64.058 %	XXX	XXX	XXX

Assets with the restricted code "O" does not indicate the entire asset holding is a restricted asset.

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - None

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted, Current Year (1) Total General Account (G/A)	(2) G/A Supporting Separate Account (S/A) Activity	(3) Total S/A Restricted Assets	(4) S/A Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase/ (Decrease) (5 - 6)	(8) Total Current Year Admitted Restricted	Percentage (9) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(10) Admitted Restricted to Total Admitted Assets, %
Eagle Comfort Trust Assets	$ 3,924,377,116	$	$	$	$ 3,924,377,116	$ 3,553,909,127	$ 370,467,989	$ 3,924,377,116	6.302 %	6.312 %
Total	$ 3,924,377,116	$	$	$	$ 3,924,377,116	$ 3,553,909,127	$ 370,467,989	$ 3,924,377,116	XXX	XXX

Notes to the Financial Statements

5. Investments (Continued)

(4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements

	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	$ 1,291,811,689	$ 2,035,262,559	$ 188,032,850	$ 1,291,811,689	$ 2,035,251,530	$ 188,032,850	5.644 %	5.654 %
b.	Schedule D, Part 1, Section 1		12,509,568,922	2,959,499,472		10,093,484,413	2,723,999,324	24.840	24.882
c.	Schedule D, Part 1, Section 2		7,408,611,670	1,996,580,084		7,152,655,686	1,953,131,192	15.103	15.128
d.	Schedule D, Part 2, Section 1		350,676,045	63,398,610		350,060,421	63,075,288	0.665	0.666
e.	Schedule D, Part 2, Section 2		792,222,982	239,312,906		792,222,982	239,312,906	1.656	1.659
f.	Schedule B		3,680,407,890	412,753,594		3,522,066,214	397,054,628	6.573	6.584
g.	Schedule A		6,416,446			7,189,386		0.010	0.010
h.	Schedule BA, Part 1		1,126,246,463	157,219,211		1,057,066,887	157,922,384	2.061	2.064
i.	Schedule DL, Part 1								
j.	Other		633,146,659	37,150,837		633,146,659	37,150,837	1.076	1.078
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 1,291,811,689	$ 28,542,559,637	$ 6,053,947,564	$ 1,291,811,689	$ 25,643,144,179	$ 5,759,679,409	57.628 %	57.726 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents and Short-Term Investments	$	$	$	$	$	$	%	%
n.	Schedule D, Part 1, Section 1								
o.	Schedule D, Part 1, Section 2								
p.	Schedule D, Part 2, Section 1								
q.	Schedule D, Part 2, Section 2								
r.	Schedule B								
s.	Schedule A								
t.	Schedule BA, Part 1								
u.	Schedule DL, Part 1								
v.	Other								
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$	$	$	$	$	$	%	%
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

	Assets	(9) Book/Adjusted Carrying Value (BACV) FWH Including Modco	(10) Related Party Code 1	(11) Related Party Code 2	(12) Related Party Code 3	(13) Related Party Code 4	(14) Related Party Code 5	(15) Related Party Code 6
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	$ 2,223,295,409	$	$	$	$	$	$ 2,223,295,409
b.	Schedule D, Part 1, Section 1	15,469,068,394	504,347,667					14,964,720,727
c.	Schedule D, Part 1, Section 2	9,405,191,754	246,928,516	1,535,950,190	2,994,815,048	35,411,156		4,592,086,844
d.	Schedule D, Part 2, Section 1	414,074,655					10,420,000	403,654,655
e.	Schedule D, Part 2, Section 2	1,031,535,888			1,030,313,761			1,222,127
f.	Schedule B	4,093,161,484		44,796,346	479,224,570			3,569,140,568
g.	Schedule A	6,416,446						6,416,446
h.	Schedule BA, Part 1	1,283,465,674		131,156,539	564,162,073			588,147,062
i.	Schedule DL, Part 1							
j.	Other	670,297,497						670,297,497
k.	Total (a+b+c+d+e+f+g+h+i+j)	$ 34,596,507,201	$ 751,276,183	$ 1,711,903,075	$ 5,068,515,452	$ 35,411,156	$ 10,420,000	$ 27,018,981,335
l.	Percentage to Total FWH Assets (including Modco)	100.000 %	2.172 %	4.948 %	14.650 %	0.102 %	0.030 %	78.097 %
Separate Account:								
m.	Cash, Cash Equivalents and Short-Term Investments	$	$	$	$	$	$	$
n.	Schedule D, Part 1, Section 1							
o.	Schedule D, Part 1, Section 2							
p.	Schedule D, Part 2, Section 1							
q.	Schedule D, Part 2, Section 2							
r.	Schedule B							
s.	Schedule A							
t.	Schedule BA, Part 1							
u.	Schedule DL, Part 1							
v.	Other							
w.	Total (m+n+o+p+q+r+s+t+u+v)	$	$	$	$	$	$	$
x.	Percentage to Total FWH Assets (including Modco)	%	%	%	%	%	%	%

Notes to the Financial Statements

5. Investments (Continued)

		(1) Amount	(2) % of Liability to Total Liabilities
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 1,291,811,689	2.160 %
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$	%
aa.	Recognized Obligation for Modco assets (General Account)	$	%
bb.	Recognized Obligation for Modco assets (Separate Account)	$	%
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account)	$	%
dd.	Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$	%

(5) Assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) - None

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities

	Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	$ 1,276,971,727	$ 143,704,389	$ 1,133,267,338
(2) Liabilities			
Derivatives	$ 143,704,389	$ 143,704,389	$ –

O. 5GI Securities

The Company has nine 5GI rated securities as of September 30, 2026.

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	09/30/2026	12/31/2025	09/30/2026	12/31/2025	09/30/2026	12/31/2025
(1) ICO - AC	7	6	$ 50,099,046	$ 41,778,579	$ 43,109,570	$ 37,355,228
(2) ABS - AC	1		419,361		364,659	
(3) Preferred Stock - AC						
(4) Preferred Stock - FV	1	2	8,500,000	21,602,000	8,500,000	21,602,000
(5) Total (1+2+3+4)	9	8	$ 59,018,407	$ 63,380,579	$ 51,974,229	$ 58,957,228

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

R. Reporting Entity's Share of Cash Pool by Asset Type - None

Notes to the Financial Statements

5. Investments (Continued)

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Collateral Type	Aggregate Collateral Loan	Admitted	Nonadmitted
(1) Cash, Cash Equivalent & ST Investments			
a. Affiliated	$	$	$
b. Unaffiliated			
(2) Issuer Credit Obligations			
a. Affiliated			
b. Unaffiliated			
(3) Asset-Backed Securities			
a. Affiliated			
b. Unaffiliated			
(4) Preferred Stocks			
a. Affiliated	84,796,830	84,796,830	
b. Unaffiliated			
(5) Common Stocks			
a. Affiliated			
b. Unaffiliated			
(6) Real Estate			
a. Affiliated			
b. Unaffiliated			
(7) Mortgage Loans			
a. Affiliated			
b. Unaffiliated			
(8) Joint Ventures, Partnerships, LLC			
a. Affiliated	536,466,816	536,466,816	
b. Unaffiliated	92,603,764	92,603,764	
(9) Other Qualifying Investments			
a. Affiliated			
b. Unaffiliated			
(10) Collateral Does not Qualify as an Investment			
a. Affiliated			
b. Unaffiliated			
(11) Total	$ 713,867,410	$ 713,867,410	$

6. Joint Ventures, Partnerships and Limited Liability Companies - None

7. Investment Income - No Significant Changes

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Options are recorded at fair value with the corresponding changes in fair value recorded as unrealized capital gain (loss).

Foreign exchange forwards are recorded at fair value with the corresponding changes in fair value recorded as unrealized foreign exchange capital gain (loss).

(4) Derivative contracts with financing premiums - None

(5) Net gain or loss recognized - None

(6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - None

(7) Accounting policy where cash flows associated with derivative instruments and their related gains and losses are presented in the statement of cash flow - No Significant Changes

(8) Derivatives accounted for as cash flow hedges of a forecasted transaction - None

(9) Premium Cost for Derivative Contracts - None

(10) Aggregate excluded components by category - None

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - None

9. Income Taxes - No Significant Changes

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

A. Nature of Relationships - No Significant Changes

Notes to the Financial Statements

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

B. As of September 30, 2026, the Company purchased 276 securities totaling $1,733,841,193 from its affiliate, American National Insurance Company ("ANICO"), and sold 520 securities totaling $2,243,183,486 to ANICO, including $2,677,598 of net realized losses.

On July 29, 2026, August 14, 2026, September 1, 2026, September 10, 2026, September 21, 2026, September 25, 2026, and September 30, 2026, the Company funded an additional $954,766,889 of loans in the following SPVs: Galileo 2025-1, Hooke 2025-1, Kirchoff 2025-1, Leibniz 2025-1, Newton 2025-1, Wiseman 2025-1 and Lidar 2026-1.

Effective June 16, 2026, the Company is party to an intercompany loan agreement with ANICO. This is an open line that is utilized for liquidity purposes that can have the Company as either the lender or the borrower. As of September 30, 2026, no lending or borrowing has taken place under this agreement.

On March 31, 2026, the Company made a capital contribution to its subsidiary, Eagle Life Insurance Company ("ELIC"), by transfer of assets with a market value of $151,031,078.

C. Transactions with related party who are not reported on Schedule Y

(1) Detail of material related party transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
1	07/16/2026	Blade Holdings LLC	Owned by, or managed by a subsidiary of Brookfield Corporation	Exchange of Assets or Liabilities	YES	07/20/2056	$ 337,310,238

Options for Type of Transaction:

- Loan
- Exchange of Assets or Liabilities (e.g., buys, sells and secured borrowing transactions)
- Management Services
- Cost-Sharing Agreement
- Other Transactions Involving Services
- Guarantee (e.g., guarantees to related parties, on behalf of, and when beneficiary is related party)
- Other

(2) Detail of material related party transactions involving services - None

(3) Detail of material related party transactions involving exchange of assets and liabilities

(a) Description of transaction

Ref #	Name of Related Party	Overview Description	Have Terms Changed from Preceding Period? (Yes/No)
1	Blade Holdings LLC	Owned by, or managed by a subsidiary of Brookfield Corporation	NO

(b) Assets received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
1	Blade Holdings LLC	Bond	$ 337,310,238
Total			$ 337,310,238

(c) Assets transferred - None

(4) Detail of amounts owed to/from a related party

Ref #	Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period (Amount Due To)	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable / (Payable) by Related Party	Admitted Recoverable
1	Blade Holdings LLC	$ 337,310,238	$	$	$	$
Total		$ 337,310,238	$	$	$	$

D. Amounts Due To or From Related Parties - No Significant Changes

E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes

Notes to the Financial Statements

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

F. Guarantees or Contingencies - No Significant Changes

G. Nature of Relationships that Could Affect Operations - No Significant Changes

H. Amount Deducted for Investment in Upstream Company - None

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - None

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - No Significant Changes

K. Foreign Subsidiary Value Using CARVM - None

L. Downstream Holding Company Value Using Look-Through Method - None

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

O. SCA and SSAP No. 48 Entity Loss Tracking - None

11. Debt

A. Debt, Including Capital Notes - None

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB Des Moines. Through its membership, the Company has issued debt to the FHLB in exchange for cash advances. It is part of the Company's strategy to utilize funds borrowed from the FHLB for investment spread activities. Funds obtained from the FHLB are accounted for in accordance with SSAP No. 15, Debt and Holding Company Obligations (SSAP No. 15), as borrowed money. The collateral pledged to FHLB is reported as admitted assets in accordance with admissibility testing under SSAP No. 30. The table below indicates the amount of FHLB stock purchased, collateral pledged, and assets and liabilities related to the agreement with the FHLB of Des Moines.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	$ 10,000,000	$ 10,000,000	$
(b) Membership stock - Class B			
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 10,000,000	$ 10,000,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 1,006,643,265		
2. Prior Year-End			
(a) Membership stock - Class A	$ 10,000,000	$ 10,000,000	$
(b) Membership stock - Class B			
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 10,000,000	$ 10,000,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 1,156,686,653		

(b) Membership stock (Class A and B) eligible and not eligible for redemption

			Eligible for Redemption			
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	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
1. Class A	$ 10,000,000	$ 10,000,000	$	$	$	$
2. Class B	$	$	$	$	$	$

(3) Collateral pledged to FHLB - None

(4) Borrowing from FHLB

(a) Amount as of the reporting date - None

(b) Maximum amount during reporting period (current year) - None

Notes to the Financial Statements

11. Debt (Continued)

(c) FHLB - Prepayment obligations

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

C. Unused commitments and lines of credit for financing arrangements: - None

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - None

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

B. Assessments - No Significant Changes

C. Gain Contingencies - None

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - None

E. Joint and Several Liabilities - None

F. All Other Contingencies

The Company is occasionally involved in litigation, both as a defendant and as a plaintiff. In addition, state regulatory bodies, such as state insurance departments, the Securities and Exchange Commission, the Department of Labor, and other regulatory bodies regularly make inquiries and conduct examinations or investigations concerning its compliance with, among other things, insurance laws, securities laws, and the Employee Retirement Income Security Act of 1974, as amended.

In accordance with applicable accounting guidelines, the Company will establish an accrued liability for litigation and regulatory matters when those matters present loss contingencies that are both probable and estimable. As a litigation or regulatory matter is developing, the Company, in conjunction with outside counsel, evaluates on an ongoing basis whether the matter presents a loss contingency that meets conditions indicating the need for accrual and/or disclosure. There can be no assurance that any pending or future litigation will not have a material adverse effect on its business, financial condition, or results of operations.

15. Leases - No Significant Changes

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - No Significant Changes

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - None

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds- ICO	$	$ 3,046,500	$	$	$ 3,046,500
	Bonds - ABS		16,444,170	46,856		16,491,026
	Preferred Stock		80	176,851,386		176,851,466
	Common Stock			1,222,127		1,222,127
	Other Invested Assets		66,377,356			66,377,356
	Derivative Instruments		1,133,267,338			1,133,267,338
	Total assets at fair value/NAV	$	$ 1,219,135,444	$ 178,120,369	$	$ 1,397,255,813
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

(2) Fair value measurements in Level 3 of the fair value hierarchy

	Description	Beginning balance as of 07/01/2026	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2026
a.	Assets										
	Bonds-ABS	$ 48,702	$	$	$	$ (1,846)	$	$	$	$	$ 46,856
	Preferred Stock	171,095,155				5,756,231					176,851,386
	Common Stock	1,294,274				(72,147)					1,222,127
	Total assets	$ 172,438,131	$	$	$	$ 5,682,238	$	$	$	$	$ 178,120,369
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

(3) Transfers of securities among the levels occur at times and depend on the type of inputs used to determine fair value of each security.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(4) Fair value is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. The objective of a fair value measurement is to determine that price for each financial instrument at each measurement date. The Company met this objective using various methods of valuation that include market, income and cost approaches.

The Company categorizes its financial instruments into three levels of fair value hierarchy based on the priority of inputs used in determining fair value. The hierarchy defines the highest priority inputs (Level 1) as quoted prices in active markets for identical assets or liabilities. The lowest priority inputs (Level 3) are the Company's assumptions about what a market participant would use in determining fair value such as estimated future cash flows. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. The Company categorizes its financial assets and liabilities recorded at fair value in the consolidated balance sheets as follows:

- Level 1 - Quoted prices are available in active markets for identical financial instruments as of the reporting date. The Company does not adjust the quoted price for these financial instruments, even in situations where it holds a large position and a sale could reasonably impact the quoted price.
- Level 2 - Quoted prices in active markets for similar financial instruments, quoted prices for identical or similar financial instruments in markets that are not active; and models and other valuation methodologies using inputs other than quoted prices that are observable.
- Level 3 - Models and other valuation methodologies using significant inputs that are unobservable for financial instruments and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in Level 3 are securities for which no market activity or data exists and for which the Company used discounted expected future cash flows with its own assumptions about what a market participant would use in determining fair value.

(5) Options and Foreign exchange forwards are categorized as Level 2 and are valued using observable market inputs, including forward currency exchange rates.

B. Other Fair Value Disclosures - None

C. Fair Values or NAV for All Financial Instruments

The following table represents the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries and joint ventures). The fair values are also categorized into the three level fair value hierarchy.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets: Bonds-ICO	$ 26,066,420,862	$ 30,350,565,451	$ 284,724,266	$ 24,512,147,744	$ 1,269,548,852	$	$
Assets: Bonds-ABS	11,756,004,480	12,255,407,268		3,864,452,401	7,891,552,079		
Assets: Preferred Stock	572,443,425	573,382,371		2,725,982	569,717,443		
Assets: Common Stock - Unaffiliated	11,222,127	11,222,127		10,000,000	1,222,127		
Assets: Policy Loans		755,618					755,618
Assets: Other Invested Assets	2,007,881,604	1,993,930,650		331,793,724	1,676,087,880		
Assets: Cash And Cash Equivalents	3,391,489,985	3,391,489,985	3,391,489,985				
Assets: Derivative Instruments	1,133,267,338	1,133,267,338		1,133,267,338			
Assets: Short-Term Investments	21,509,492	21,532,808		21,509,492			
Assets: Real Estate	52,281,844	43,290,536			52,281,844		
Assets: Mortgage Loans	7,352,111,311	7,841,915,847			7,352,111,311		
Liabilities: Deposit Type Contracts	95,461,859	135,049,187			95,461,859		

The following methods and assumptions were used by the Company in estimating the fair values of financial instruments.

- Bonds: The fair values of bonds are obtained from third parties and are based on quoted market prices when available. The third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded.
- Preferred and common stock: The fair values of preferred and common stocks are based on quoted market prices.
- Mortgage loans: The fair values of mortgage loans are calculated using discounted expected cash flows using current competitive market interest rates currently being offered for similar loans.
- Real estate: The fair values of real estate investments are based on either market quotes or third-party appraisals. An appraisal is used to estimate the fair value based on relevant data in the market. An appraisal is expected to be obtained at least once every five years and sooner if changes in market conditions indicate there has been a significant decrease in the fair value of the property.
- Derivatives: The fair values of the Company's derivatives are based upon the amount of cash the Company will receive to settle each derivative instrument. The fair values of derivative instruments, primarily call options, are based upon the amount of cash that we will receive to settle each derivative instrument on the reporting date. These amounts are determined by our investment team using industry accepted valuation models. Inputs include market volatility and risk-free interest rates and are used in income valuation techniques in arriving at a fair value for each option contract. Foreign exchange forwards are valued using observable market inputs, including forward currency exchange rates.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- Policy loans: The Company has not attempted to determine the fair values associated with its policy loans as management believes any differences between the Company's carrying value and the fair values afforded these instruments are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure is not worth the benefit to be derived.
- Other invested assets: The fair values of other invested assets are obtained from third parties and are based on quoted market prices when available. When quoted market prices are not available, the fair values are determined by calculating the present value of future cash flows discounted by a risk-free rate, a risk spread and a liquidity discount.
- Cash, cash equivalents, and short-term investments: Amounts reported in the statutory-basis balance sheets for these instruments are reported at their historical cost which approximates fair value due to the nature of the assets assigned to this category.
- Deposit-Type Contracts: The fair values of the supplemental contract liabilities are stated at the cost the Company would incur to extinguish the liability (i.e., the cash surrender value). The accrued account balance consists of deposits, net of withdrawals, plus or minus interest credited, fees and charges assessed and other adjustments.

D. Not Practicable to Estimate Fair Value

The following table shows the type of financial instrument the Company has determined it is not practicable to estimate the fair value.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Policy Loans	$ 755,618	%		1

Explanations
1: The Company believes any differences between carrying values and fair values are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure does not justify the benefit to be derived.

E. Nature and Risk of Investments Reported at NAV - None

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures - None

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits - No Significant Changes

F. Subprime-Mortgage-Related Risk Exposure - None

G. Retained Assets - None

H. Insurance-Linked Securities (ILS) Contracts - None

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - No Significant Changes

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR) - None

22. Events Subsequent

Type I – Recognized Subsequent Events

Type II – Nonrecognized Subsequent Events

Subsequent events have been considered through November 11, 2026 for the statement dated September 30, 2026.

The Company has announced that Josh Feyissa, current Executive Vice President and Chief Operating Officer of the Company, will assume the role of President and Chief Executive Officer effective January 1, 2027. Mr. Feyissa will succeed Jeffrey Lorenzen, who will transition to a senior advisory role with the Company.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?
NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - None

Notes to the Financial Statements

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - None

25. Change in Incurred Losses and Loss Adjustment Expenses - None

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - None

30. Premium Deficiency Reserves - None

31. Reserves for Life Contracts and Annuity Contracts - No Significant Changes

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics - No Significant Changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No Significant Changes

34. Premiums and Annuity Considerations Deferred and Uncollected - No Significant Changes

35. Separate Accounts - None

36. Loss/Claim Adjustment Expenses - None

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 [X] No [ ]

2.2 If yes, date of change: 07/02/2026

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Company redomesticated from Iowa to Texas .....

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. 0001039828

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. 12/31/2025

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. 12/31/2023

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). 06/06/2025

6.4 By what department or departments?
.....

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
ANICO Financial Solutions, LLC	Des Moines, IA	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

9.11 If the response to 9.1 is no, please explain:
.....

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 2,073,903

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 463,752,992

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	$ 1,943,452,339	$ 3,220,888,675
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 1,980,114,435	$ 1,519,865,846
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 1,378,363,916	$ 1,646,319,038
13.26	All Other	$ 1,217,151,290	$ 1,735,373,491
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 6,519,081,980	$ 8,122,447,050
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JP MORGAN	270 PARK AVE, NEW YORK, NY 10017
STATE STREET BANK & TRUST	225 LIBERTY STREET, 2 WORLD FINANCIAL CENTER, NEW YORK, NY 10281

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
26NORTH PARTNERS, LP	U
APOLLO INSURANCE SOLUTIONS GROUP, LLC	U
BLACKROCK FINANCIAL MANAGEMENT INC	U
BROOKFIELD ASSET MANAGEMENT CREDIT AND INSURANCE SOLUTIONS ADVISOR LLC	A
BROOKFIELD ASSET MANAGEMENT CREDIT AND INSURANCE SOLUTIONS ADVISOR LP	A
BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISER US, LLC	A
BROOKFIELD PUBLIC SECURITIES GROUP LLC	U
CONTERRA HOLDINGS, LLC	U
FARMERS GATE ADVISOR, LLC	U
HARTFORD INVESTMENT MANAGEMENT COMPANY	U
METLIFE INVESTMENT MANAGEMENT, LLC	U
OAKTREE CAPITAL MANAGEMENT, L.P.	U
PRETIUM SMA MANAGER, 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 [ ] No [X] N/A [ ]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
322923	26NORTH PARTNERS, LP	SEC #801-126520	NO
143161	APOLLO INSURANCE SOLUTIONS GROUP, LLC	SEC #801-67592	NO
107105	BLACKROCK FINANCIAL MANAGEMENT INC	SEC #801-48433	NO
312792	BROOKFIELD ASSET MANAGEMENT CREDIT AND INSURANCE SOLUTIONS ADVISOR LLC	SEC #801-120634	DS
	BROOKFIELD ASSET MANAGEMENT CREDIT AND INSURANCE SOLUTIONS ADVISOR LP		NO
151599	BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISER US, LLC	SEC#: 801-72031	NO
110497	BROOKFIELD PUBLIC SECURITIES GROUP LLC	SEC #801-34605	NO
	CONTERRA HOLDINGS, LLC		NO
311382	FARMERS GATE ADVISOR, LLC	SEC # 802-119862	NO
106699	HARTFORD INVESTMENT MANAGEMENT COMPANY	SEC #801-53542	NO
142463	METLIFE INVESTMENT MANAGEMENT, LLC	SEC #801-67314	NO
106793	OAKTREE CAPITAL MANAGEMENT, L.P.	SEC #801-48923	NO
171026	PRETIUM SMA MANAGER, LLC	SEC #801-79924	NO
106494	VOYA INVESTMENT MANAGEMENT CO. LLC	SEC #801-9046	NO

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

17.2 If no, list exceptions:

.....

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] 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	$ 303,782,695
	1.12 Residential Mortgages	$ 3,759,563,482
	1.13 Commercial Mortgages	$ 3,549,125,491
	1.14 Total Mortgages in Good Standing	$ 7,612,471,668
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 25,476,979
	1.32 Residential Mortgages	$ 63,167,098
	1.33 Commercial Mortgages	$ 68,385,475
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 157,029,552
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 3,597,945
	1.42 Residential Mortgages	$ 68,816,682
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 72,414,627
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,841,915,847
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$ 20,730,169
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 20,730,169
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

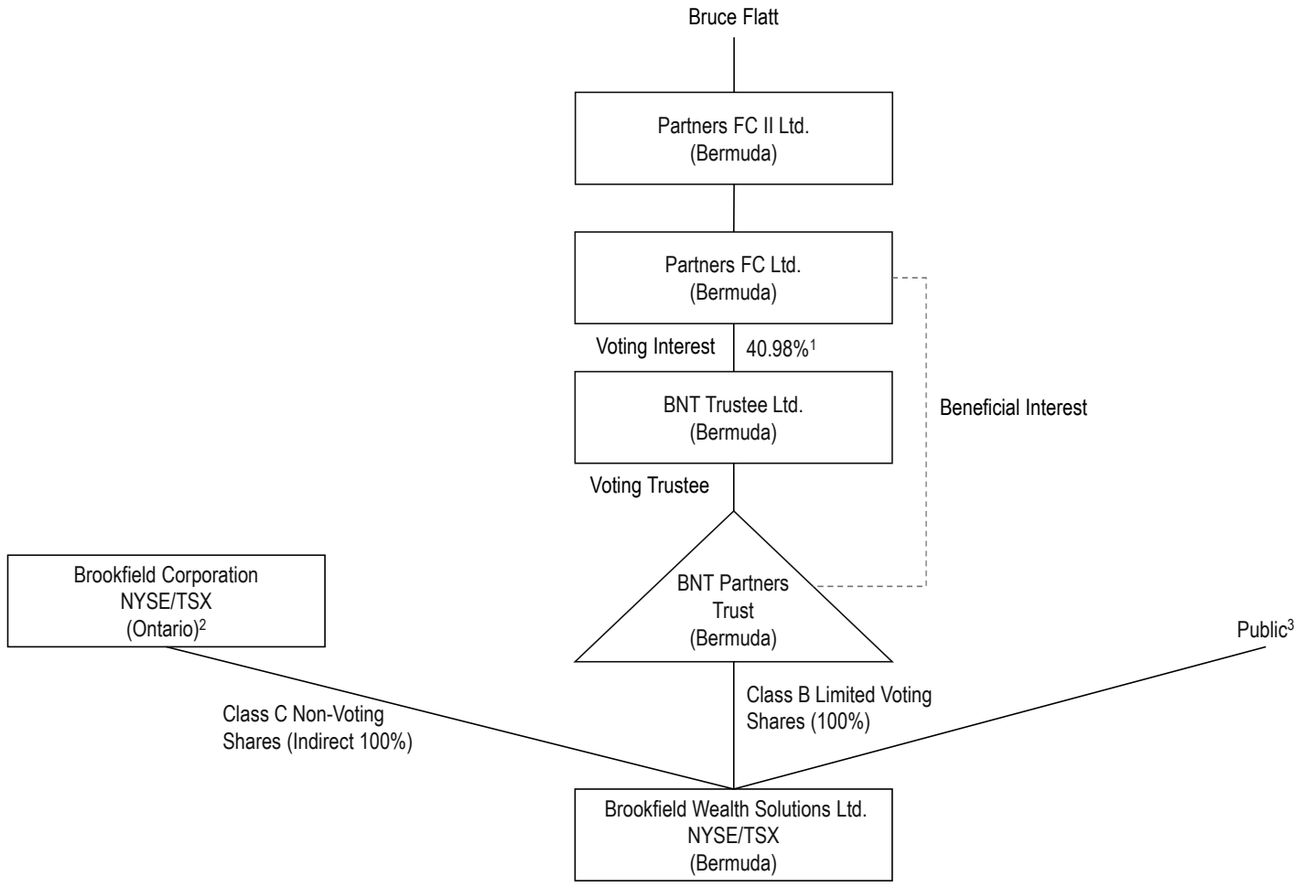
Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	134,028	19,476,511			19,610,539	
2. Alaska	AK	L		2,338,280			2,338,280	
3. Arizona	AZ	L	8,029	43,809,929			43,817,959	
4. Arkansas	AR	L	137,887	8,592,366			8,730,253	
5. California	CA	L	5,203	268,949,268			268,954,471	
6. Colorado	CO	L	7,919	63,074,563			63,082,482	
7. Connecticut	CT	L	432	36,563,705			36,564,137	45,081
8. Delaware	DE	L		11,724,663			11,724,663	
9. District of Columbia	DC	L		2,159,672			2,159,672	
10. Florida	FL	L	86,578	250,947,828			251,034,406	24,437
11. Georgia	GA	L	171,227	58,067,136			58,238,363	
12. Hawaii	HI	L	906	5,314,579			5,315,485	
13. Idaho	ID	L	492	32,495,578			32,496,070	
14. Illinois	IL	L	10,978	91,333,317			91,344,295	
15. Indiana	IN	L	14,909	50,280,254			50,295,162	
16. Iowa	IA	L	4,104	24,845,790			24,849,894	
17. Kansas	KS	L	26,460	6,523,256			6,549,716	
18. Kentucky	KY	L	29,064	39,566,700			39,595,764	
19. Louisiana	LA	L	43,864	16,246,421			16,290,285	
20. Maine	ME	L		5,928,973			5,928,973	218,989
21. Maryland	MD	L	230	77,771,829			77,772,059	
22. Massachusetts	MA	L	3,054	36,089,918			36,092,972	
23. Michigan	MI	L	6,288	72,494,685			72,500,973	
24. Minnesota	MN	L		65,504,860			65,504,860	
25. Mississippi	MS	L	8,439	6,860,249			6,868,688	
26. Missouri	MO	L	16,380	54,136,051			54,152,431	
27. Montana	MT	L	6,730	3,484,833			3,491,563	
28. Nebraska	NE	L	2,403	9,422,683			9,425,086	
29. Nevada	NV	L	2,595	16,434,667			16,437,262	
30. New Hampshire	NH	L	1,470	11,103,856			11,105,327	
31. New Jersey	NJ	L	13,125	49,756,491			49,769,617	
32. New Mexico	NM	L	1,037	7,451,682			7,452,718	
33. New York	NY	N	615	194,256			194,871	
34. North Carolina	NC	L	176,347	77,576,924			77,753,271	
35. North Dakota	ND	L	314	1,651,912			1,652,226	
36. Ohio	OH	L	45,073	106,843,369			106,888,442	14,404
37. Oklahoma	OK	L	8,038	19,084,942			19,092,979	
38. Oregon	OR	L		16,971,011			16,971,011	
39. Pennsylvania	PA	L	3,724	113,318,565			113,322,289	
40. Rhode Island	RI	L		13,540,347			13,540,347	
41. South Carolina	SC	L	6,308	87,008,640			87,014,947	
42. South Dakota	SD	L	3,665	4,381,189			4,384,854	
43. Tennessee	TN	L	127,506	45,149,708			45,277,214	
44. Texas	TX	L	322,914	197,109,659			197,432,573	12,096
45. Utah	UT	L		33,896,187			33,896,187	
46. Vermont	VT	L	309	1,473,838			1,474,148	
47. Virginia	VA	L	11,866	70,192,681			70,204,547	
48. Washington	WA	L	2,237	48,115,992			48,118,229	
49. West Virginia	WV	L	4,758	5,680,735			5,685,493	
50. Wisconsin	WI	L	993	30,346,976			30,347,969	
51. Wyoming	WY	L		10,666,584			10,666,584	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N		29,093			29,093	
58. Aggregate other alien	OT	XXX	1,708				1,708	
59. Subtotal		XXX	1,460,204	2,331,983,200			2,333,443,405	315,007
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by state		XXX						
95. Totals (direct business)		XXX	1,460,204	2,331,983,200			2,333,443,405	315,007
96. Plus reinsurance assumed		XXX	89,804	818,968,014	21,604		819,079,422	
97 Totals (all business)		XXX	1,550,008	3,150,951,214	21,604		3,152,522,827	315,007
98. Less reinsurance ceded		XXX		2,711,591,780			2,711,591,780	
99. Totals (all business) less reinsurance ceded		XXX	1,550,008	439,359,434	21,604		440,931,047	315,007
DETAILS OF WRITE-INS								
58001. MILITARY		XXX	1,708				1,708	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	1,708				1,708	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



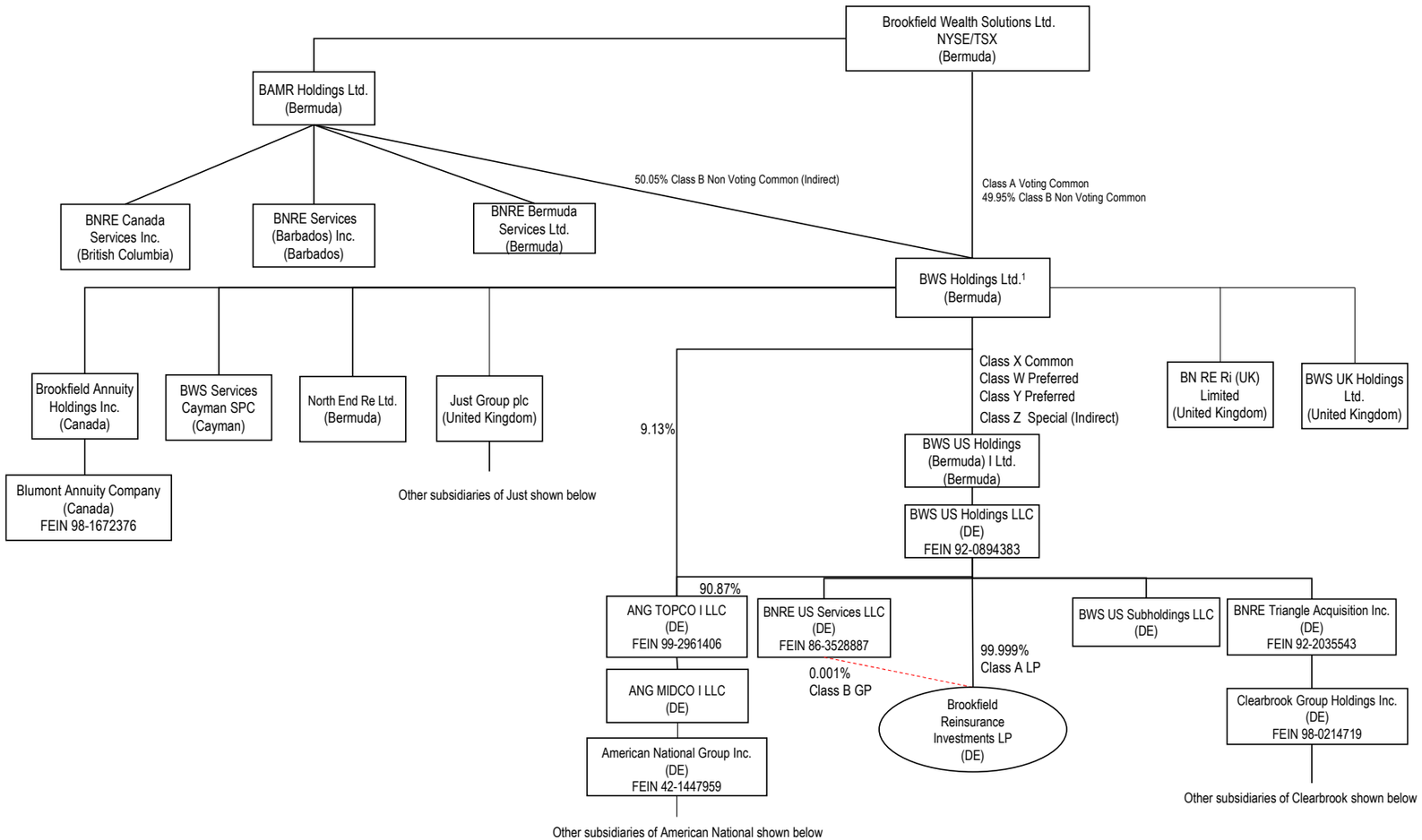
Note: All subsidiaries are wholly owned, except as noted.

[1] This percentage represents both the percentage of beneficial interest in the BNT Partners Trust and the percentage of voting interest in BNT Trustee Ltd. The remaining 59.02% beneficial interest in BNT Partners Trust and 59.02% voting interest in BNT Trustee Ltd. is held through entities owned by (i) Brian Kingston (9%), (ii) Sachin Shah (9%), (iii) Barry Blattman (9%) (iv) Cyrus Madon (8%), (v) Connor Teskey (8%), (vi) Anuj Ranjan (8%), and (vii) Bill Powell (8%).

[2] Pursuant to Commissioner's Order No. 2022-7321 (HCS No. 1130540), Brookfield Corporation is not a control person within the Registrants' holding company system, however Brookfield Corporation is included in this organizational chart due to certain commitments made by Brookfield Corporation in connection with its disclaimer of affiliation filing.

[3] In accordance with the Company's third amended and restated bye-laws, no person holds more than 9.9% of the voting power of the Class A Exchangeable Limited Voting Shares.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (CONTINUED)

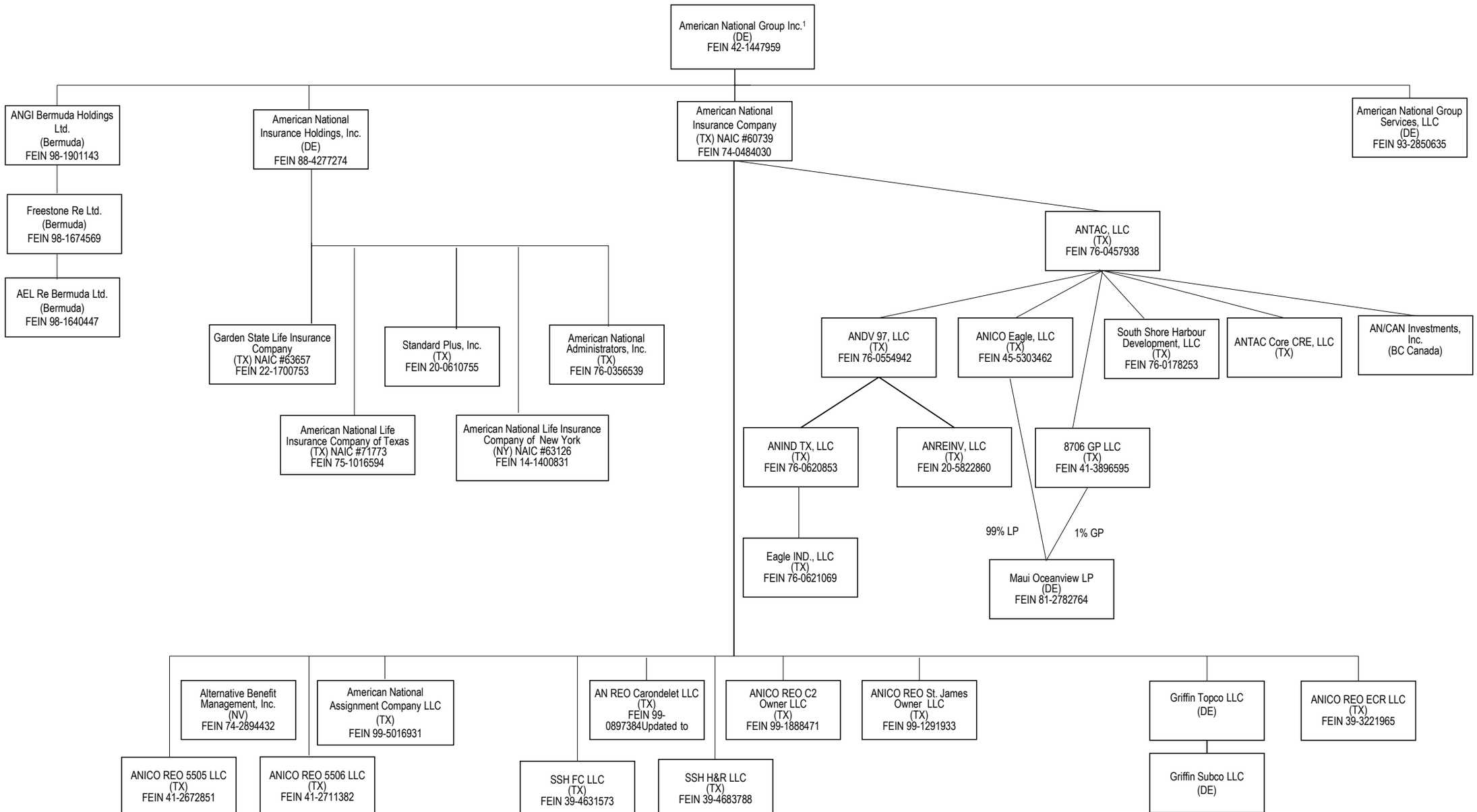


12.1

Note: All subsidiaries are wholly owned, except as noted.

[1] In addition to the entities shown in this chart, BWS Holdings Ltd. owns direct and indirect interests in other entities, primarily in connection with investments.

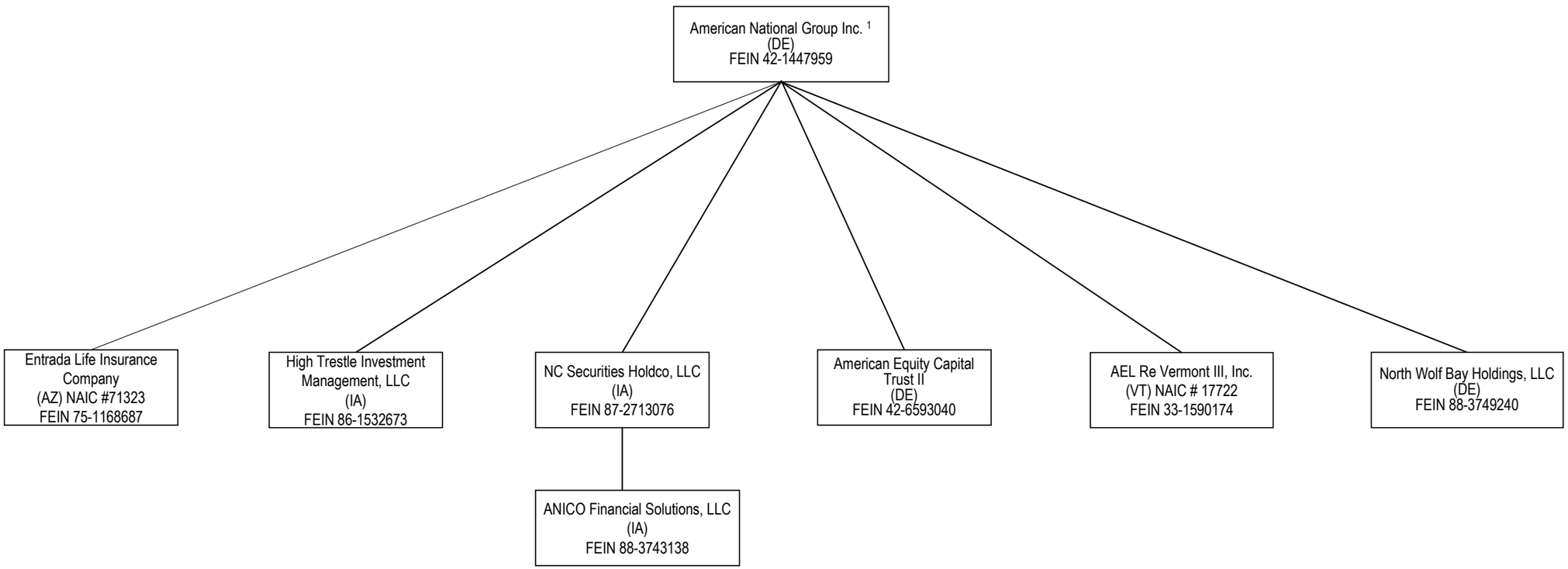
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (CONTINUED)



Note: All subsidiaries are wholly owned, except as noted.

[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

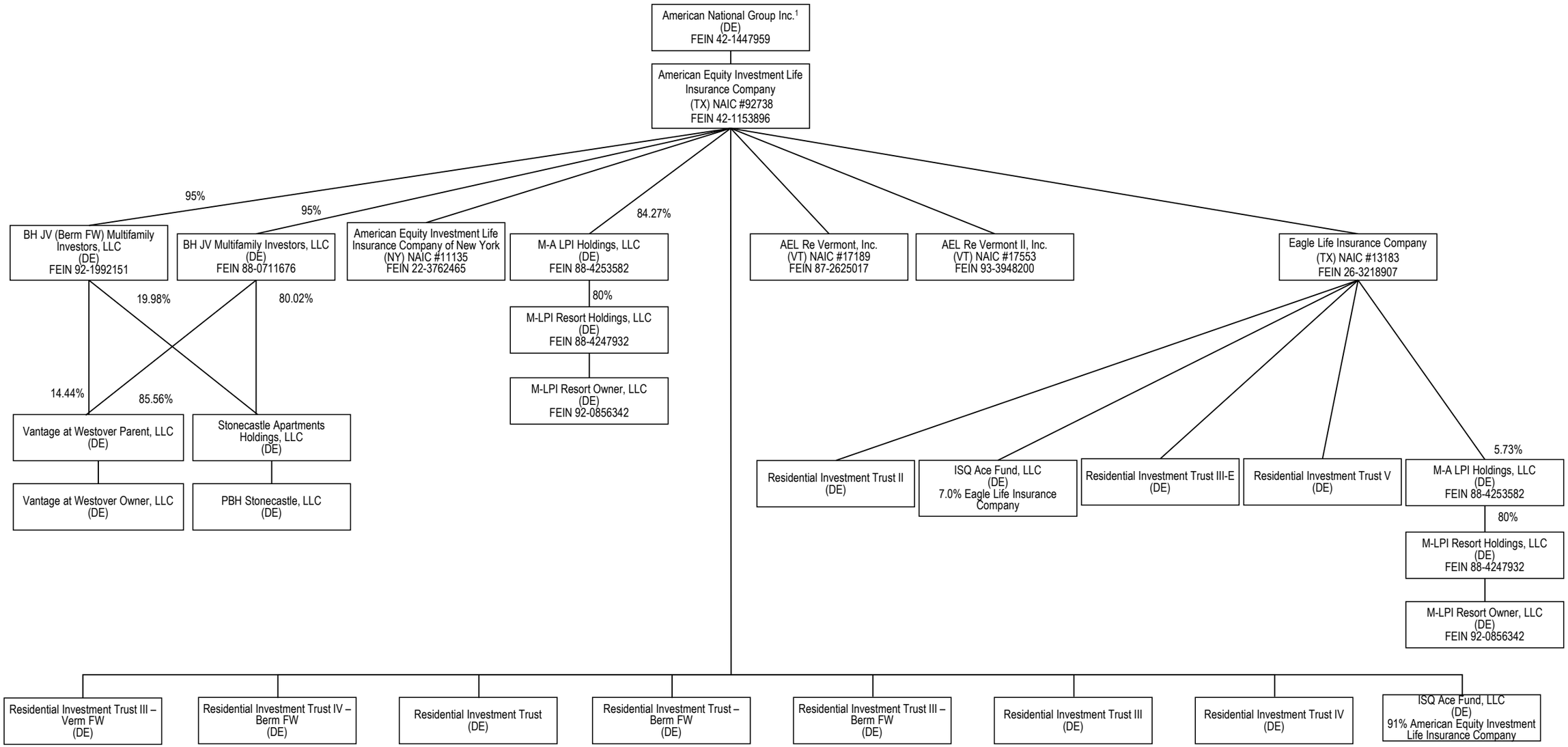
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (CONTINUED)



Note: All subsidiaries are wholly owned, except as noted.

[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

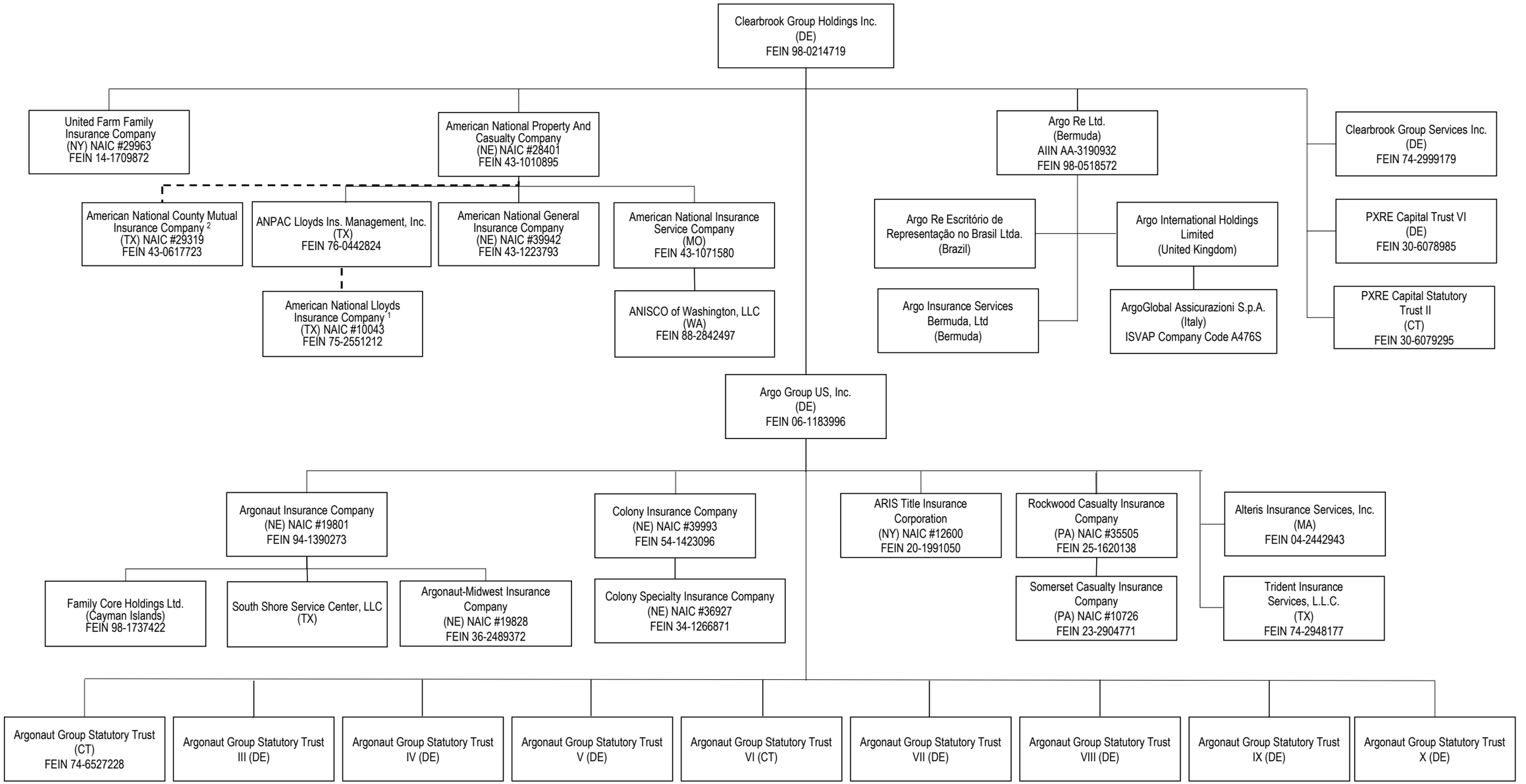
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (CONTINUED)



Note: All subsidiaries are wholly owned, except as noted.

[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (CONTINUED)

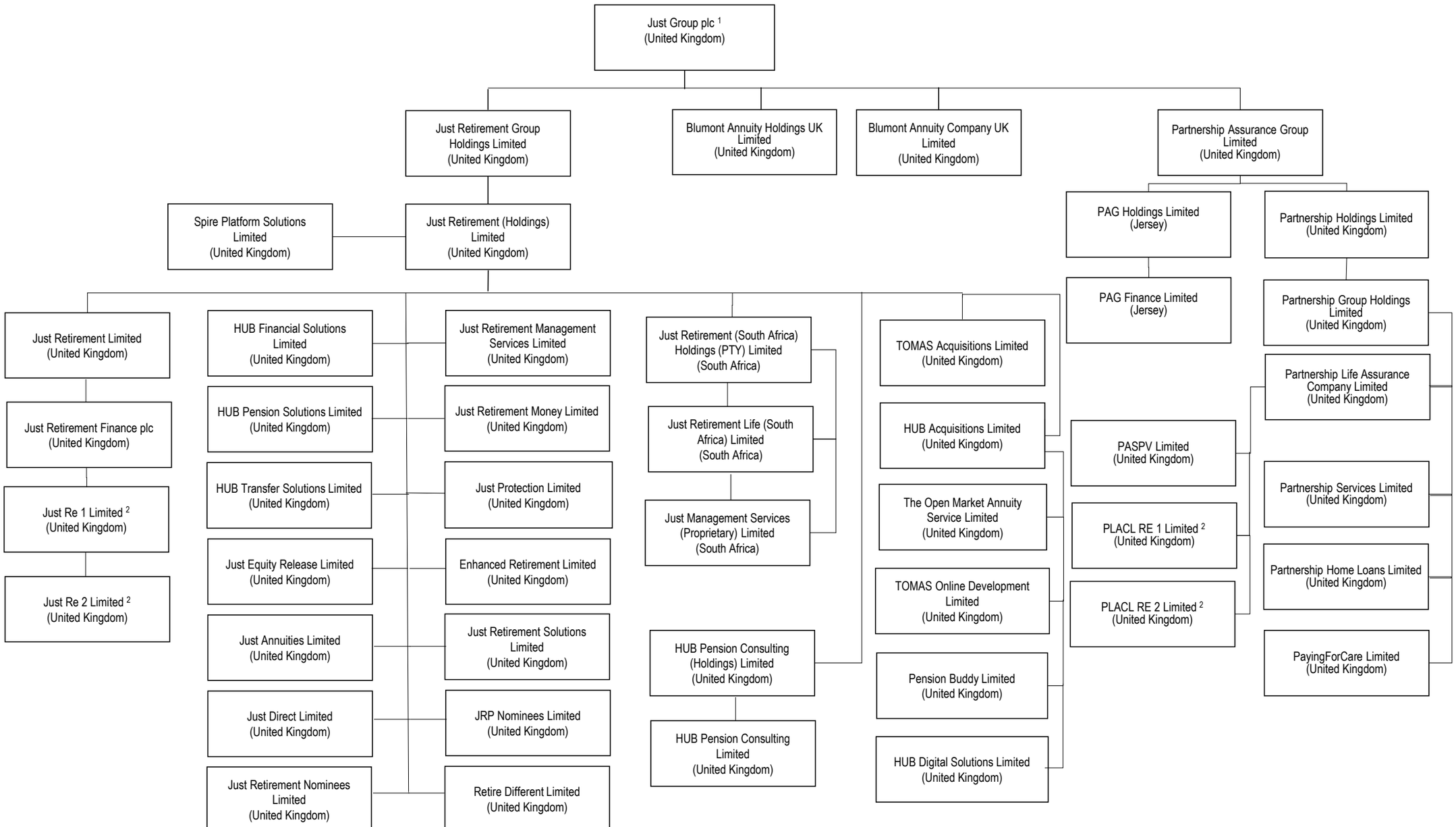


Note: All subsidiaries are wholly owned, except as noted.

[1] Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.

[2] Not a subsidiary company, but managed by American National Property And Casualty Company.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (CONTINUED)



Note: All subsidiaries are wholly owned, except as noted.

[1] In addition to the entities shown in this chart, Just Group plc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

[2] Entities act as Special Purpose Vehicles

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 *
0408	Brookfield Wealth Solutions Group	00000	98-1737979				1100 AoA Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1821375				2 MW Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1737992				200 Liberty Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1822375				200 Vesey Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1737984				225 Liberty Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1821871				5 MW Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					77G Propco Limited	JEY	OTH	BNRE 77G Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1820535				Ala Moana Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					ANG MIDCO I LLC	DE	UIP	ANG TOPCO I LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-2961406				ANG TOPCO I LLC	DE	UIP	BWS US Holdings LLC	Ownership	90.800	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-2773799				Argerich 2022-1, LLC	DE	OTH	Argerich Holdco 2022-1, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-2794235				Argerich Holdco 2022-1, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1478288				Ashby Blane 2023-1 Holdco LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Ashby Blane 2023-1 LLC	DE	OTH	Ashby Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Atreides 2022-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Bach F1 2022-1, LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BACH F1 Interco 2022-1, LLC	DE	OTH	Bach F1 2022-1, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	85-9332827				BWS Holdings Ltd.	BMU	UIP	Brookfield Wealth Solutions Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS UK Holdings Ltd.	GBR	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BAMR BID II AIV LP	CYM	OTH	BID Diversified LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BAMR BID II US AIV LP	CYM	OTH	BID Diversified LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BAMR Freestone Holdings Kft.	HUN	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BAMR Holdings Ltd.	BMU	NIA	Brookfield Wealth Solutions Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	45-5303462				BWS US Holdings (Bermuda) I Ltd.	BMU	UIP	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	92-0894383				BWS US Holdings LLC	DE	UIP	BWS US Holdings (Bermuda) I Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-1498708				Bates Blane 2023-1 Holdco LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Bates Blane 2023-1 LLC	DE	OTH	Bates Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Bay Adelaide North Property Holdings Inc.	CAN	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Bay Adelaide Property Holdings Inc.	CAN	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BFPL Calgary Property Holdings Inc.	CAN	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BFPL Toronto Property Holdings Inc.	CAN	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BGL Pinehurst Land, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BGL Pinehurst, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BLI Pinehurst Mezz, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BLI Pinehurst, LLC	DE	OTH	BLI Pinehurst Mezz, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BN RE Ri (UK) Limited	GBR	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1736669				BNRE 77G Holdings Ltd.	BMU	OTH	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1790490				BNRE Bermuda Finance GP Ltd.	BMU	NIA	BNRE Bermuda Finance Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1790499				BNRE Bermuda Finance Holdings Ltd.	BMU	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1790480				BNRE Bermuda Finance LP	BMU	NIA	BNRE Bermuda Finance GP Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BNRE Bermuda Services Ltd.	BMU	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-1085964				BNRE Bventures TruckCo CDL, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	86.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1790219				BNRE Canada Finance ULC	CAN	NIA	BNRE Canada Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BNRE Canada Holdings Inc.	CAN	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BNRE Canada Pref Sub Inc.	CAN	NIA	BNRE Canada Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BNRE Canada Services Inc.	CAN	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1773977				BNRE Cdn Holdings I ULC	CAN	NIA	Brookfield Annuity Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BNRE Holdings I LP	CAN	NIA	BAMR Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BNRE Services (Barbados) Inc.	BRB	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0408	Brookfield Wealth Solutions Group	00000	92-2035543				BNRE Triangle Acquisition Inc.	DE	NIA	BWS US Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	86-3528887				BNRE US Services LLC	DE	NIA	BWS US Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BNT Partners Trust	BMU	UIP	BNT Trustee Ltd.	Management	0.000	Bruce Flatt	NO	1
0408	Brookfield Wealth Solutions Group	00000					BNT Trustee Ltd.	BMU	UIP	Partners FC Ltd.	Ownership	41.000	Bruce Flatt	NO	1
0408	Brookfield Wealth Solutions Group	00000					Boccherini F2 2022-1, LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Boccherini F2 Interco 2022-1, LLC	DE	OTH	Boccherini F2 2022-1, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Brahms PP 2022-1, LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Brahms PP Interco 2022-1, LLC	DE	OTH	Brahms PP 2022-1, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1728948				BREF VI Cayman 1 LP	CYM	OTH	BWS Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1672376				Blumont Annuity Company	CAN	IA	Brookfield Annuity Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Annuity Holdings Inc.	CAN	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Annuity Loan LP	CAN	NIA	Brookfield Annuity Holdings Inc.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	38-4088410				Brookfield Annuity US Inc.	CAN	NIA	Blumont Annuity Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Reinsurance Investments LP	DE	NIA	BNRE US Services LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-1134768		1837429	NYSE, TSX	Brookfield Wealth Solutions Ltd.	BMU	UIP	BNT Partners Trust	Other	0.000	Bruce Flatt	NO	2
0408	Brookfield Wealth Solutions Group	00000	33-3818578				Bventures Holdco LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-1728662				BVentures LeverCo S-B, LLC	DE	OTH	Bventures Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1086362				Bventures TruckCo CDL, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-1746432				BVentures TruckCo S-C, LLC	DE	OTH	Bventures Holdco LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-1773069				BVentures VTSCo S-D, LLC	DE	OTH	Bventures Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Bylsma 2022-1, LLC	DE	OTH	Bylsma 2022-1, Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1684989				Bylsma 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	80.100	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Casals 2022-1, LLC	DE	OTH	Casals 2022-1, Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1685005				Casals 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	80.100	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1515603				Chamberlain Blane 2023-1 Holdco LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Chamberlain Blane 2023-1 LLC	DE	OTH	Chamberlain Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-1775291				D VI Delta Acquisition 2 LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Dupre 2022-1, LLC	DE	OTH	Dupre 2022-1, Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1685038				Dupre 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1821933				Eugene Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1737778				Grace Property Holdings Limited	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	92-3985861				Harrell 2023-1, LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	92-4009671				Isserlis 2023-1, LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	93-4288766				Johnston 2023-1, LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1822873				Jordan Creek Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1820559				La Cantera Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-3669600				LCM E Issuer, LP	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-4182456				LCM G Issuer, LP	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1737739				Lilia Property Holdings Ltd	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					McCarren 2021-1 Holdco Ltd.	CYM	OTH	McCarren 2021-1 Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					McCarren 2021-1 Ltd.	CYM	OTH	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Meadow 2021-1 Holdco Ltd.	CYM	OTH	Meadow 2021-1 Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Meadow 2021-1 Ltd.	CYM	OTH	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS Services Cayman SPC	CYM	IA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					North End Re Ltd.	BMU	IA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1737429				One Liberty Plaza Property Holdings Limited	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Partners FC II Ltd.	BMU	UIP	Bruce Flatt	Ownership	100.000	Bruce Flatt	NO	1
0408	Brookfield Wealth Solutions Group	00000					Partners FC Ltd.	BMU	UIP	Partners FC II Ltd.	Ownership	100.000	Bruce Flatt	NO	1
0408	Brookfield Wealth Solutions Group	00000					Prospect 2021-1 Holdco Ltd.	CYM	OTH	Prospect 2021-1 Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13

SCHEDULE Y

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0408	Brookfield Wealth Solutions Group	00000					Prospect 2021-1 Ltd.	CYM	OTH	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1363460				RLS Borrower, LLC	DE	OTH	RLS Holdco, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-2297899				RLS Series I Borrower LLC	DE	OTH	RLS Series I Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1382199				RLS Holdco, LLC	DE	OTH	American Equity Investment Life Insurance Company	Ownership	54.500	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	93-2732031				SG BNRE LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3971831				Galileo 2025-1 LLC	DE	OTH	Galileo 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3904685				Hooke 2025-1 LLC	DE	OTH	Hooke 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3957208				Kirchoff 2025-1 LLC	DE	OTH	Kirchoff 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3921297				Leibniz 2025-1 LLC	DE	OTH	Leibniz 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3871687				Newton 2025-1 LLC	DE	OTH	Newton 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3889808				Wiseman 2025-1 LLC	DE	OTH	Wiseman 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1822653				Tysons Galleria Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Volta Holdings LP	CYM	OTH	BAMR Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1822700				Willowbrook Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1822913				Woodlands Mall Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-1750592				Bventures ClinicCo S-B, LLC	DE	OTH	Bventures Holdco LLC	Ownership	86.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS US Subholdings LLC	DE	NIA	BWS US Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	33-4149865				Delambre 2025-1 LLC	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-4152401				Euclid 2025-1 LLC	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-4211096				Fermi 2025-1 LLC	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-4183519				BID Diversified LLC	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-4770282				BAMR BID III AIV LP	DE	OTH	BID Diversified LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					RLS Series I Holdco LLC	DE	OTH	American Equity Investment Life Insurance Company	Ownership	54.500	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Gabetta 2024-1, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Gabetta Interco 2024-1, LLC	DE	OTH	Gabetta 2024-1, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-4093864				BSI II BWS AIV LP	DE	OTH	BWS US Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS BSREP V KJ Ltd.	BMU	OTH	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Fresno Farming LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Canadian Intercontinental Equities Limited	CAN	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS Luxembourg Holdings I S.à r.l.	LUX	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS Luxembourg Holdings II S.à r.l.	LUX	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS Luxembourg Holdings III S.à r.l.	LUX	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS Luxembourg I SCSp	LUX	NIA	BWS Luxembourg Holdings II S.à r.l.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS Luxembourg II SCSp	LUX	NIA	BWS Luxembourg Holdings II S.à r.l.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					AEL Avenal Ranch LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					AEL Gravity Ranch LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					AEL I-5 Ranch LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					AEL Lassen East Ranch LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					AEL MT Whitney Ranch LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					AEL Peterson Road Ranch LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					AEL Semas Ranch LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	39-2268048				Gaus 2025-1 LLC	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	39-2268833				Hein 2025-1 LLC	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Newton CAD Holdings ULC	CAN	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					RGMT Trust 2025-1	DE	OTH	American Equity Investment Life Insurance Company	Other	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					RGMT Trust 2025-2	DE	OTH	American Equity Investment Life Insurance Company	Other	100.000	Brookfield Wealth Solutions Ltd.	NO	13

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0408	Brookfield Wealth Solutions Group	00000					RGMT Trust 2025-3	DE	OTH	Eagle Life Insurance Company	Other	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					RGMT Trust 2025-4	DE	OTH	Eagle Life Insurance Company	Other	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1846806				Park Meadows Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1846624				North Star Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1846659				Stonestown Galleria Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1846526				Merrick Park Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1846509				Fashion Show Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1846519				Grand Canal Property Holdings Ltd.	CYM	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-2797529				Dolphin Holdco, LLC	DE	OTH	American Equity Investment Life Insurance Company	Ownership	40.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	39-3628011				LCM E Issuer II, LP	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	39-3638988				LCM G Issuer II, LP	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Brookfield F-AI Investment Partners GP Ltd.	BMU	NIA	BWS Luxembourg Holdings III S.à r.l.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield F-AI Investment Partners LP	BMU	NIA	Brookfield F-AI Investment Partners GP Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS SONAR HOLDINGS LTD.	BMU	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					GALILEO 2025-1 GP LLC	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					GALILEO 2025-1 PARENT LP	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					GALILEO BM HOLDINGS LP	BMU	OTH	Galileo 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					GALILEO CAD HOLDINGS ULC	CAN	OTH	Galileo 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					HOOKE 2025-1 GP LLC	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					HOOKE 2025-1 PARENT LP	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					HOOKE BM HOLDINGS LP	BMU	OTH	Hooke 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					HOOKE CAD HOLDINGS ULC	CAN	OTH	Hooke 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					KIRCHOFF 2025-1 GP LLC	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					KIRCHOFF 2025-1 PARENT LP	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					KIRCHOFF BM HOLDINGS LP	BMU	OTH	Kirchoff 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					KIRCHOFF CAD HOLDINGS ULC	CAN	OTH	Kirchoff 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					LEIBNIZ 2025-1 GP LLC	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					LEIBNIZ 2025-1 PARENT LP	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					LEIBNIZ BM HOLDINGS LP	BMU	OTH	Leibniz 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					LEIBNIZ CAD HOLDINGS ULC	CAN	OTH	Leibniz 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					NEWTON 2025-1 GP LLC	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					NEWTON 2025-1 PARENT LP	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					NEWTON BM HOLDINGS LP	BMU	OTH	Newton 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					NEWTON CAD HOLDINGS 2 ULC	CAN	OTH	Newton 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-3207739				RADAR STRATEGIC REAL ESTATE 2025-1 LLC	DE	OTH	Sonar BSREP IV Holdings 2025 LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-3208041				RADAR STRATEGIC REAL ESTATE 2025-2 LLC	DE	OTH	Sonar BSREP IV Holdings 2025 LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-3208184				RADAR STRATEGIC REAL ESTATE 2025-3 LLC	DE	OTH	Sonar BSREP IV Holdings 2025 LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-3238763				RADAR STRATEGIC REAL ESTATE 2025-4 LLC	DE	OTH	Sonar BSREP IV Holdings 2025 LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-3239140				RADAR STRATEGIC REAL ESTATE 2025-5 LLC	DE	OTH	Sonar BSREP IV Holdings 2025 LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-3326503				RADAR STRATEGIC REAL ESTATE 2025-6 LLC	DE	OTH	Sonar BSREP IV Holdings 2025 LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Sonar Holdings 2026-1 LLC	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-3381579				SONAR BSREP IV HOLDINGS 2025 LP	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					WISEMAN 2025-1 GP LLC	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					WISEMAN 2025-1 PARENT LP	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					WISEMAN BM HOLDINGS LP	BMU	OTH	Newton 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					WISEMAN CAD HOLDINGS ULC	CAN	OTH	Newton 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS Financing Cayman Ltd.	CYM	NIA	BWS US Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1

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0408	Brookfield Wealth Solutions Group	00000					BWS Financing I LLC	DE	NIA	BWS US Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	41-3014375				BWS Financing II LLC	DE	NIA	BWS US Holdings LLC	Ownership	99.500	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS FINANCING BERMUDA LTD.	BMU	NIA	BWS Financing II LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	39-4951917				LONGHORN GROUND HOLDCO LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	39-4191369				LONGHORN GROUND OWNER LLC	DE	OTH	Longhorn Ground Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					B Carr JP LLC	DE	OTH	Brookfield Real Estate Credit US (BWS) L.P.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-2745399				Brookfield Real Estate Credit US (BWS) L.P.	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1890128				Brookfield European Real Estate Credit Partners (B) I L.P.	CAN	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	39-2220671				HBS Series I Holdco LLC	DE	OTH	American National Insurance Company	Ownership	51.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	39-2242680				HBS Series I Borrower LLC	DE	OTH	HBS Series I Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	39-2100536				BID BAMR IV AIV LP	DE	OTH	BID Diversified LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					DOPPLER 2026-1 LLC	DE	OTH	BWS US Subholdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					WEBBER 2026-1 LLC	DE	OTH	BWS US Subholdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-4768324				LIDAR 2026-1 LLC	DE	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1923641				LIDAR 2026-1 LP	BMU	OTH	BWS Sonar Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS BAM Financing GP Ltd.	BMU	NIA	BWS HOLDINGS LTD.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS BAM Financing LP	CAN	NIA	BWS BAM FINANCING GP LTD.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS Financing Ontario Inc.	CAN	NIA	Canadian Intercontinental Equities Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS BAM FINANCING GP LTD.	BMU	NIA	BWS BAM Financing GP Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					AMERICAN NATIONAL GLOBAL ASSIGNMENTS LTD.	BMU	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	41-4957334				BAC US BLOCKER LLC	DE	OTH	Blumont Annuity Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS OFBS UK HOLDINGS LTD.	BMU	OTH	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BROOKFIELD CORPORATION LTD.	BMU	NIA	Brookfield Wealth Solutions Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS Golden Gate Holdings AIV LP	DE	OTH	Hooke 2025-1 LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Brookfield Strategic Real Estate Partners Asia Pacific Krypton AIV L.P.	CYM	OTH	BWS BSREP V KJ Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Brookfield Strategic Real Estate Partners Asia Pacific Krypton IV AIV L.P.	CYM	OTH	BWS BSREP V KJ Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Brookfield Strategic Real Estate Partners V-A Krypton AIV L.P.	CYM	OTH	BWS BSREP V KJ Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	42-2910121				Regen Mortgage Co 2 LLC	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS LTIP GP LLC	DE	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	42-1935663				BF TAURUS HOLDINGS LLC	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Brookfield APBC Holdings LP	DE	OTH	BAMR Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS Bermuda Holdings Ltd.	BMU	NIA	Brookfield Corporation Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield BN Bermuda Holdings Ltd.	BMU	NIA	Brookfield Corporation Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Corporation Holdings Ltd.	BMU	NIA	Brookfield Corporation Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	93-1854106				OCG NTR Holdings LLC	DE	OTH	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-2870264				OCG NTR Holdings Sub LLC	DE	OTH	OCG NTR Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	42-3823019				Brookfield Hark Investment Partners LP	DE	OTH	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS LTIP LP	BMU	NIA	BWS LTIP GP LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					AEL GARDNER RANCH LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					AEL KAMM AVENUE LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					AMLI NP GROUND OWNER LLC	DE	OTH	AMRIV Ground Owner Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					AMRIV GROUND OWNER HOLDCO LLC	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BROOKFIELD TBC HOLDINGS LP	DE	OTH	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS HOLDINGS LLC	DE	NIA	Brookfield Wealth Solutions Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1

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0408	Brookfield Wealth Solutions Group	00000					JO 55 HOLDINGS LLC	DE	OTH	BWS US Subholdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					JORDAN 55 OWNER LLC	DE	OTH	JO 55 Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1959423				LIDAR 2026-1 HOLDINGS ULC	CAN	OTH	JO 55 Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1959453				Lidar BM Holdings LP	BMU	OTH	Lidar 2026-1 LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					ORCHAD 55 OWNER LLC	DE	OTH	JO 55 Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					RGMT Trust 2026-1	DE	OTH	American National Insurance Company	Other	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					RGMT Trust 2026-2	DE	OTH	American National Insurance Company	Other	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					RGMT Trust 2026-3	DE	OTH	American National Insurance Company	Other	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					RIVETTE GROUND OWNER LLC	DE	OTH	AMRIV Ground Owner Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1970661				Brookfield European Real Estate Credit Partners (B) II L.P.	CAN	OTH	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BRES Canada Investor L.P.	DE	OTH	Lidar 20261- Holdings ULC	Ownership	99.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1833680				Brookfield Real Estate Secondaries Clover AIV-A L.P.	DE	OTH	BRES Canada Investor L.P.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					77G Issuer Limited	GBR	OTH	Just Retirement Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					1 BS Issuer Limited	GBR	OTH	Just Retirement Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					1 Leadenhall Issuer Limited	GBR	OTH	Just Retirement Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	41-4463665				BSREP V Brookfield ACI Holdings LLC	DE	NIA	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	41-4516761				BSREP V Brookfield PCI Holdings LLC	DE	NIA	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BIP BID II AIV LP	BMU	OTH	BAMR BID II AIV LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BAM BIG Lumos Holding AIV IP	CAN	OTH	Hooke 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BAM BID Confidence Holdings AIV LP	CAN	OTH	Hooke 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BAM BIG Firestone Holdings AIV LP	CAN	OTH	Hooke 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BWS Marbella Holdings AIV LP	CAN	OTH	Hooke 2025-1 Parent LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BRES Brookfield ACI Investor LLC	DE	OTH	Lidar 2026-1 LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BSREP V Canada Investor L.P.	CAN	OTH	Canadian Intercontinental Equities Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BSREP V Brazil BWS JV LLC	BMU	OTH	BWS Sonar Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Oaktree Capital II, L.P. (Series A)	DE	OTH	BWS Sonar Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Oaktree AIF Investments L.P. (Series A)	DE	OTH	BWS Sonar Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Oaktree Capital I, L.P. (Series A1)	DE	OTH	BWS Sonar Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Oaktree Capital I, L.P. (Series A2)	DE	OTH	BWS Sonar Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Oaktree Capital Management (Cayman), L.P. (Series A)	CYM	OTH	BWS Sonar Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BPG Holdings Sub BSREP V ACI I Parent LLC	BMU	NIA	BWS Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BPG Holdings Sub BSREP V PCI I Parent LLC	BMU	NIA	BWS Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Canada Holdings II ULC	CAN	NIA	Brookfield BN Bermuda Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BWS Bermuda Holdings II Ltd.	BMU	NIA	Brookfield Corporation Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Canada Corporation	CAN	NIA	Brookfield Canada Holdings II ULC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Canada Midco Inc.	CAN	NIA	Brookfield Canada Holdings II ULC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Canada Holdings Inc.	CAN	NIA	Brookfield BN Bermuda Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Finance Ltd.	BMU	NIA	Brookfield Corporation Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Finance (Canada) Ltd.	CAN	NIA	Brookfield Corporation Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Just LTIP LP	BMU	NIA	BWS LTIP GP LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	60739	74-0484030	1343722			American National Insurance Company	TX	IA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	71773	75-1016594	1343731			American National Life Insurance Company of Texas	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	63657	22-1700753				Garden State Life Insurance Company	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 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 *
0408	Brookfield Wealth Solutions Group	63126	14-1400831				American National Life Insurance Company of New York	NY	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	42-1447959	3981379	1039828	NYSE	American National Group Inc.	DE	UDP	ANG MIDCO I LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-4277274				American National Insurance Holdings, Inc.	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0457938				ANTAC, LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	74-2894432				Alternative Benefit Management, Inc.	NV	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0356539				American National Administrators, Inc.	TX	NIA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0620853				ANIND TX, LLC	TX	NIA	ANDV 97, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-5822860				ANREINV, LLC	TX	NIA	ANDV 97, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0554942				ANDV 97, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	45-5303462				ANICO Eagle, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					AN/CAN Investments, Inc.	CAN	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1674569				Freestone Re Ltd.	BMU	IA	ANGI Bermuda Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0178253				South Shore Harbour Development, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-0610755				Standard Plus, Inc.	TX	NIA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	80-0947060				Town Center Partners, Ltd.	TX	NIA	TC Blvd. Partners, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0444990				Town and Country Partnership	TX	NIA	ANDV 97, LLC	Ownership	88.800	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	46-3426560				TC Blvd. Partners, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	87.700	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	46-3432650				TC Blvd. Partners II, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	95.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-8243164				MRPL Retail Partners, Ltd. (Shops at Bella Terra)	TX	NIA	ANICO Eagle, LLC	Ownership	50.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-4937509				Germann Road Land Development, LLC	CO	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	83-2964071				Eagle Tri County LLC	TX	NIA	Eagle IND., LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0621069				Eagle IND., LLC	TX	NIA	ANIND TX, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	83-2990147				Eagle Burleson Park LLC	TX	NIA	Eagle IND., LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Chipman Industrial Park No. 1 Inc.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Chipman Holdings, Inc.	CAN	NIA	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Chipman Development Corporation	CAN	NIA	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Canadian Cottage Company Ltd.	CAN	NIA	Chipman Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	93-2850635				American National Group Services, LLC	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					ANTAC Core CRE, LLC	TX	OTH	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	26-4431276				ANCAP Jasper, LLC	SC	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	26-4730727				ANCAP Jasper II, LLC	SC	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-0897384				AN REO Carondelet LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-1888471				ANICO REO C2 Owner LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-1291933				ANICO REO St. James Owner LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					1363015 Alberta Ltd.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-8668116				121 Village, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	36-4814921				121 Village Lots 2/3, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	87-3288802				121 Village Corner Development, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-5016931				American National Assignment Company LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					AE Paces GP, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Griffin Topco LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Griffin Subco LLC	DE	OTH	Griffin Topco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					AE Livermore GP, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					AE Capstone GP, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-2358395				6500 Paces Arbor Circle LLC	DE	NIA	AE Paces GP, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1

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0408	Brookfield Wealth Solutions Group	00000	88-2336813				2121 Paces Forest Court LLC	DE	NIA	AE Paces GP, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	39-2854125				Capstone STS, LLC	TX	NIA	AE Capstone GP, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	39-3221965				ANICO REO ECR LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	39-4631573				SSH FC LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	39-4683788				SSH H&R LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1901143				ANGI Bermuda Holdings Ltd.	BMU	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1640447				AEL Re Bermuda Ltd.	BMU	IA	Freestone Re Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	41-2672851				ANICO REO 5505 LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	41-2711382				ANICO REO 5506 LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	41-3896595				8706 GP LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					1669 Capstone Way, LLC	DE	NIA	Capstone STS, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Livermore Investments, LLC	DE	NIA	AE Livermore GP, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	81-2782764				Maui Oceanview LP	DE	NIA	8706 GP LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-3195733				Town Center Partners II, Ltd.	TX	NIA	TC Blvd. Partners II, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	92738	42-1153896				American Equity Investment Life Insurance Company	TX	RE	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	11135	22-3762465				American Equity Investment Life Insurance Company of New York	NY	IA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	13183	26-3218907				Eagle Life Insurance Company	TX	IA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	17189	87-2625017				AEL Re Vermont, Inc.	VT	IA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	17553	93-3948200				AEL Re Vermont II, Inc.	VT	IA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	17722	33-1590174				AEL Re Vermont III, Inc.	VT	IA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	71323	75-1168687				Entrada Life Insurance Company	AZ	IA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-0711676				BH JV Multifamily Investors, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	95.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Vantage at Westover Parent, LLC	DE	NIA	BH JV Multifamily Investors, LLC	Ownership	85.600	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Stonecastle Apartments Holdings, LLC	DE	NIA	BH JV Multifamily Investors, LLC	Ownership	80.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Residential Investment Trust	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Residential Investment Trust III	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Residential Investment Trust IV	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Residential Investment Trust -Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Residential Investment Trust III - Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Residential Investment Trust IV - Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Residential Investment Trust III - Verm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					ISQ Ace Fund, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	98.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	92-1992151				BH JV (Berm FW) Multifamily Investors, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	95.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Vantage at Westover Parent, LLC	DE	NIA	BH JV (Berm FW) Multifamily Investors, LLC	Ownership	14.400	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Vantage at Westover Owner, LLC	DE	NIA	Vantage at Westover Parent, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
										BH JV (Berm FW) Multifamily Investors, LLC					
0408	Brookfield Wealth Solutions Group	00000					Stonecastle Apartments Holdings, LLC	DE	NIA		Ownership	20.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					PBH Stonecastle, LLC	DE	NIA	Stonecastle Apartments Holdings, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
										American Equity Investment Life Insurance					
0408	Brookfield Wealth Solutions Group	00000	88-4253582				M-A LPI Holdings, LLC	DE	NIA	Company	Ownership	84.300	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Residential Investment Trust II	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Residential Investment Trust III-E	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Residential Investment Trust V	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-4253582				M-A LPI Holdings, LLC	DE	NIA	Eagle Life Insurance Company	Ownership	5.700	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-4247932				M-LPI Resort Holdings, LLC	DE	NIA	M-A LPI Holdings, LLC	Ownership	80.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	92-0856342				M-LPI Resort Owner, LLC	DE	NIA	M-LPI Resort Holdings, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	42-6593040				American Equity Capital Trust II	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	86-1532673				High Trestle Investment Management, LLC	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-3749240				North Wolf Bay Holdings, LLC	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	87-2713076				NC Securities Holdco, LLC	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-3743138				ANICO Financial Solutions, LLC	IA	NIA	NC Securities Holdco, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-0214719				Clearbrook Group Holdings Inc.	DE	NIA	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	30-6079295				PXRE Capital Statutory Trust II	CT	OTH	Clearbrook Group Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000	30-6078985				PXRE Capital Statutory Trust VI	DE	OTH	Clearbrook Group Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000	98-0518572				Argo Re Ltd.	BMU	IA	Clearbrook Group Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
							Argo Re Escritório de Representação no Brasil								
0408	Brookfield Wealth Solutions Group	00000					Ltda.	BRA	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argo Insurance Services Bermuda, Ltd.	BMU	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argo International Holdings Limited	GBR	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					ArgoGlobal Assicurazioni S.p.A.	ITA	IA	Argo International Holdings Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	06-1183996				Argo Group US, Inc.	DE	NIA	Clearbrook Group Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	74-6527228				Argonaut Group Statutory Trust	CT	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust III	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust IV	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust V	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust VI	CT	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust VII	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust VIII	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust IX	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust X	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000	74-2999179				Clearbrook Group Services Inc.	DE	NIA	Clearbrook Group Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	12600	20-1991050				ARIS Title Insurance Corporation	NY	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	74-2948177				Trident Insurance Services, L.L.C.	TX	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	04-2442943				Alteris Insurance Services, Inc.	MA	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	19801	94-1390273				Argonaut Insurance Company	NE	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	19828	36-2489372				Argonaut-Midwest Insurance Company	NE	IA	Argonaut Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	39993	54-1423096				Colony Insurance Company	NE	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	36927	34-1266871				Colony Specialty Insurance Company	NE	IA	Colony Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	35505	25-1620138				Rockwood Casualty Insurance Company	PA	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	10726	23-2904771				Somerset Casualty Insurance Company	PA	IA	Rockwood Casualty Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	29963	14-1709872				United Farm Family Insurance Company	NY	IA	Clearbrook Group Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
							American National Property And Casualty								
0408	Brookfield Wealth Solutions Group	28401	43-1010895	1343946			Company	NE	IA	Clearbrook Group Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1

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 *
0408	Brookfield Wealth Solutions Group	39942	43-1223793				American National General Insurance Company	NE	IA	American National Property And Casualty Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	29319	43-0617723				American National County Mutual Insurance Company	TX	IA	American National Property And Casualty Company	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	10043	75-2551212				American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc.	Attorney-In-Fact	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0442824				ANPAC Lloyds Insurance Management, Inc.	TX	NIA	American National Property And Casualty Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-2842497				ANISCO of Washington, LLC	WA	NIA	American National Insurance Service Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	43-1071580				American National Insurance Service Company	MO	NIA	American National Property And Casualty Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1737422				Family Core Holdings Ltd.	CYM	OTH	Argonaut Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000					South Shore Service Center, LLC	TX	NIA	Argonaut Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Just Group plc	GBR	NIA	BWS Holdings Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Retirement Group Holdings Limited	GBR	NIA	Just Group plc	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Blumont Annuity Holdings UK Limited	GBR	NIA	Just Group plc	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Blumont Annuity Company UK Limited	GBR	IA	Just Group plc	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Partnership Assurance Group Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Spire Platform Solutions Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Retirement (Holdings) Limited	GBR	NIA	Just Retirement Group Holdings Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					PAG Holdings Limited	JEY	NIA	Partnership Assurance Group Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					PAG Finance Limited	JEY	NIA	Partnership Assurance Group Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Partnership Holdings Limited	GBR	NIA	Partnership Assurance Group Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Partnership Group Holdings Limited	GBR	NIA	Partnership Holdings Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Partnership Life Assurance Company Limited	GBR	IA	Partnership Group Holdings Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Partnership Services Limited	GBR	NIA	Partnership Group Holdings Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Partnership Home Loans Limited	GBR	IA	Partnership Group Holdings Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					PayingForCare Limited	GBR	NIA	Partnership Group Holdings Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					PASPV Limited	GBR	NIA	Partnership Group Holdings Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					PLACL RE 1 Limited	GBR	OTH	Partnership Life Assurance Company Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					PLACL RE 2 Limited	GBR	OTH	Partnership Life Assurance Company Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Just Retirement Limited	GBR	IA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Retirement Finance plc	GBR	NIA	Just Retirement Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just RE 1 Limited	GBR	OTH	Just Retirement Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Just RE 2 Limited	GBR	OTH	Just Retirement Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					HUB Financial Solutions Limited	GBR	IA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					HUB Pension Solutions Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					HUB Transfer Solutions Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Equity Release Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Annuities Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Direct Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Retirement Nominees Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Retirement Management Services Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Retirement Money Limited	GBR	IA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Protection Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Enhanced Retirement Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Retirement Solutions Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					JRP Nominees Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	

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 *
0408	Brookfield Wealth Solutions Group	00000					Retire Different Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Retirement (South Africa) Holdings (PTY) Limited	ZAF	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Retirement Life (South Africa) Limited	ZAF	NIA	Just Retirement (South Africa) Holdings (PTY) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Just Management Services (Proprietary) Limited	ZAF	NIA	Just Retirement (South Africa) Holdings (PTY) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					HUB Pension Consulting (Holdings) Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					HUB Pension Consulting Limited	GBR	NIA	HUB Pension Consulting (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					TOMAS Acquisitions Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					HUB Acquisitions Limited	GBR	NIA	Just Retirement (Holdings) Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					The Open Market Annuity Service Limited	GBR	NIA	HUB Acquisitions Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					TOMAS Online Development Limited	GBR	NIA	HUB Acquisitions Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					Pension Buddy Limited	GBR	NIA	HUB Acquisitions Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					HUB Digital Solutions Limited	GBR	NIA	HUB Acquisitions Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	
0408	Brookfield Wealth Solutions Group	00000					White Rock Insurance (Gibraltar) PCC Limited	GIB	NIA	Just group plc	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	3
0408	Brookfield Wealth Solutions Group	00000					Pineyard Unit Trust	JEY	NIA	Just Group plc	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	

Asterisk	Explanation
1	Bruce Flatt is an ultimate controlling person.
2	BNT Partners Trust owns 100% of the Class B Limited Voting Shares of Brookfield Wealth Solutions Ltd.
3	Investment Special Purpose Vehicle.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

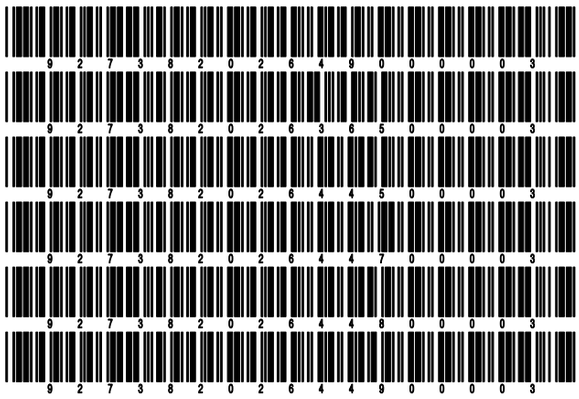
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required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

Explanation:

1. NOT REQUIRED TO BE FILED BY THE COMPANY
2. NOT REQUIRED TO BE FILED BY THE COMPANY
3. NOT REQUIRED TO BE FILED BY THE COMPANY
5. NOT REQUIRED TO BE FILED BY THE COMPANY
6. NOT REQUIRED TO BE FILED BY THE COMPANY
7. NOT REQUIRED TO BE FILED BY THE COMPANY

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	PREPAID ASSETS	6,551,171	6,551,171		18,679
2505.	ADMITTED DISALLOWED IMR				3,102,427
2597.	Summary of remaining write-ins for Line 25 from overflow page	6,551,171	6,551,171		3,121,105

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.	INTEREST ON SURPLUS NOTES	3,060,000	3,147,111	4,167,111
2705.	FINES & PENALITIES	31,209		21,036
2797.	Summary of remaining write-ins for Line 27 from overflow page	3,091,209	3,147,111	4,188,147

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	63,041,435	9,475,831
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	29,514,290	66,701,279
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	9,879,311	2,844,856
5.	Deduct amounts received on disposals	59,144,500	15,980,531
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	43,290,536	63,041,435
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	43,290,536	63,041,435

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	7,460,088,203	7,852,694,233
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,118,608,658	856,059,847
	2.2 Additional investment made after acquisition	209,963,064	377,153,443
3.	Capitalized deferred interest and other	27,585,739	26,869,565
4.	Accrual of discount	2,318,224	2,878,471
5.	Unrealized valuation increase/(decrease)	(16,207,653)	7,000,000
6.	Total gain (loss) on disposals	(19,738,331)	(15,204,695)
7.	Deduct amounts received on disposals	935,387,899	1,624,562,548
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,573,175	2,210,288
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(3,103,255)	654,227
10.	Deduct current year's other than temporary impairment recognized	637,729	21,244,053
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,841,915,846	7,460,088,203
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	7,841,915,846	7,460,088,203
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	7,841,915,846	7,460,088,203

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	2,952,064,377	2,266,688,494
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	548,921,033	1,458,428,331
	2.2 Additional investment made after acquisition	484,075,042	1,145,025,637
3.	Capitalized deferred interest and other		
4.	Accrual of discount	2,098,912	11,574,994
5.	Unrealized valuation increase/(decrease)	(36,735,584)	31,667,615
6.	Total gain (loss) on disposals	7,829,665	95,631,847
7.	Deduct amounts received on disposals	989,232,188	2,017,622,495
8.	Deduct amortization of premium, depreciation and proportional amortization	1,036,545	8,312,169
9.	Total foreign exchange change in book/adjusted carrying value	(7,902,199)	1,914,478
10.	Deduct current year's other than temporary impairment recognized	81,999,915	32,932,356
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,878,082,598	2,952,064,377
12.	Deduct total nonadmitted amounts		703,422
13.	Statement value at end of current period (Line 11 minus Line 12)	2,878,082,598	2,951,360,955

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	45,601,331,255	39,922,901,086
2.	Cost of bonds and stocks acquired	8,182,032,765	13,181,031,629
3.	Accrual of discount	89,631,867	94,850,188
4.	Unrealized valuation increase/(decrease)	(16,452,048)	(11,612,844)
5.	Total gain (loss) on disposals	(12,889,840)	(11,702,858)
6.	Deduct consideration for bonds and stocks disposed of	8,359,735,193	7,567,535,099
7.	Deduct amortization of premium	62,576,319	62,611,636
8.	Total foreign exchange change in book/adjusted carrying value	(29,809,145)	57,059,813
9.	Deduct current year's other than temporary impairment recognized	7,773,887	3,001,366
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,239,320	1,952,342
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	45,386,998,775	45,601,331,255
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	45,386,998,775	45,601,331,255

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)	17,453,378,944	3,881,793,082	4,036,974,015	288,002,452	17,430,734,882	17,453,378,944	17,586,200,463	18,685,557,283
2.	NAIC 2 (a)	15,800,231,257	291,551,227	1,453,725,385	(228,710,698)	16,575,368,553	15,800,231,257	14,409,346,401	15,651,109,831
3.	NAIC 3 (a)	915,363,040	2,362,585	5,359,895	(176,014,169)	942,460,594	915,363,040	736,351,561	1,032,013,878
4.	NAIC 4 (a)	245,321,192	5,104,489	1,902,726	165,497,588	262,176,955	245,321,192	414,020,543	238,561,707
5.	NAIC 5 (a)	54,967,927	2,167,851	60,603,046	53,714,498	51,118,485	54,967,927	50,247,230	45,891,121
6.	NAIC 6 (a)								9,700,000
7.	Total ICO	34,469,262,360	4,182,979,234	5,558,565,067	102,489,671	35,261,859,469	34,469,262,360	33,196,166,198	35,662,833,820
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	7,143,786,169	388,342,732	518,335,294	(51,975,666)	6,895,632,188	7,143,786,169	6,961,817,941	7,652,917,707
9.	NAIC 2	2,596,136,335	1,110,528,006	429,499,027	23,873,647	2,417,916,032	2,596,136,335	3,301,038,961	2,561,686,619
10.	NAIC 3	1,529,743,392	84,739,120	34,127,538	822,817	856,724,432	1,529,743,392	1,581,177,791	586,322,822
11.	NAIC 4	308,807,461	87,550,586	31,151,649	(1,906,539)	258,046,624	308,807,461	363,299,859	248,280,342
12.	NAIC 5	53,405,429		508,187	(20,297,430)	19,451,785	53,405,429	32,599,812	25,247,055
13.	NAIC 6	16,131,325		27,440	(630,982)	17,202,171	16,131,325	15,472,903	17,373,454
14.	Total ABS	11,648,010,111	1,671,160,444	1,013,649,135	(50,114,153)	10,464,973,232	11,648,010,111	12,255,407,267	11,091,827,999
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2	398,858,367			(175,000)	398,858,367	398,858,367	398,683,367	398,639,617
17.	NAIC 3	15,391,288				15,391,288	15,391,288	15,391,288	15,391,288
18.	NAIC 4	137,006,730			5,970,189	131,413,843	137,006,730	142,976,919	125,129,476
19.	NAIC 5	8,500,000				8,500,000	8,500,000	8,500,000	21,602,000
20.	NAIC 6	7,869,764			(38,967)	7,869,764	7,869,764	7,830,797	80
21.	Total Preferred Stock	567,626,149			5,756,222	562,033,262	567,626,149	573,382,371	560,762,461
22.	Total ICO, ABS & Preferred Stock	46,684,898,620	5,854,139,678	6,572,214,202	58,131,740	46,288,865,963	46,684,898,620	46,024,955,836	47,315,424,280

(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 $ 2,824,077,882 ; NAIC 2 $ 21,522,864 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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	21,532,808	XXX	21,435,889	397,472	150,723

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	184,059,126	3,118,463,816
2.	Cost of short-term investments acquired	88,841,720	5,790,172,373
3.	Accrual of discount	522,477	85,673,592
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(39,066)	734,529
6.	Deduct consideration received on disposals	251,805,961	8,810,906,992
7.	Deduct amortization of premium	28,458	95,222
8.	Total foreign exchange change in book/adjusted carrying value	(17,030)	17,030
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,532,808	184,059,126
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	21,532,808	184,059,126

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)	498,391,949
2.	Cost paid/(consideration received) on additions	690,503,396
3.	Unrealized valuation increase/(decrease)	360,849,716
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	937,745,885
6.	Considerations received/(paid) on terminations	963,671,819
7.	Amortization	(436,122,644)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	45,570,855
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	1,133,267,338
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,133,267,338

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,133,267,338	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,133,267,338
4.	Part D, Section 1, Column 6	1,276,971,726	
5.	Part D, Section 1, Column 7	(143,704,389)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,133,267,338	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,133,267,338
10.	Part D, Section 1, Column 9	1,276,971,726	
11.	Part D, Section 1, Column 10	(143,704,389)	
12	Total (Line 9 minus Line 10 minus Line 11)		1

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	8,281,165	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	8,281,165	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,109,832,302	5,532,745,146
2.	Cost of cash equivalents acquired	17,401,890,958	28,949,035,873
3.	Accrual of discount	72,085,947	170,368,723
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(258,937)	283,180
6.	Deduct consideration received on disposals	18,627,917,101	30,542,600,620
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,955,633,169	4,109,832,302
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,955,633,169	4,109,832,302

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
A600500	LIBERTYVILLE	IL	09/15/2022	Internal Transfer	267,687		267,687	
A600514	BARRINGTON	IL	09/15/2022	Internal Transfer	337,500		337,500	
A600515	LAKE ZURICH	IL	09/15/2022	Internal Transfer	307,019		307,019	
A751114	AUSTIN	TX	04/14/2023	Internal Transfer	781,040		781,040	
A750955	WEST LAKE HILLS	TX	06/09/2022	Internal Transfer	1,175,285		1,175,285	
A751004	AUSTIN	TX	04/08/2022	Internal Transfer	465,286		465,286	
A919699	LOS ANGELES	CA	04/08/2022	Internal Transfer	1,135,951		1,135,951	
A170857	NEWARK	NJ	03/17/2023	Internal Transfer	3,390,075		3,390,075	
A920991	SAN FRANCISCO	CA	11/15/2022	Internal Transfer	531,033		531,033	
A922206	VENTURA	CA	11/15/2023	Internal Transfer	1,200,118		1,200,118	
A921590	VENTURA	CA	09/15/2023	Internal Transfer	486,050		486,050	
P4200109963	Newtown Square	PA	06/25/2020	Internal Transfer	2,201,533		2,201,533	
P5220519166	JACKSONVILLE	FL	08/10/2022	Internal Transfer	491,392		491,392	
P2009024559	LODI	CA	08/24/2022	Internal Transfer	514,619		514,619	
P4220619795	ENGLEWOOD	FL	10/05/2022	Internal Transfer	237,801		237,801	
P5220822085	HASLET	TX	10/05/2022	Internal Transfer	445,043		445,043	
P5230228939	ATLANTA	GA	04/05/2023	Internal Transfer	255,688		255,688	
P5230229053	SAN ANTONIO	TX	05/31/2023	Internal Transfer	179,119		179,119	
P5230228856	QUEEN CREEK	AZ	04/05/2023	Internal Transfer	478,824		478,824	
P5240871409	PLAINVIEW	TX	12/04/2024	Internal Transfer	156,504		156,504	
P5241179253	CYPRESS	TX	12/18/2024	Internal Transfer	265,425		265,425	
A600504	DES PLAINES	IL	09/15/2022	Internal Transfer	294,577		294,577	
A630615	SAINT LOUIS	MO	07/18/2023	Internal Transfer	55,800		55,800	
A600507	WILMETTE	IL	09/15/2022	Internal Transfer	455,357		455,357	
A320962	ENGLEWOOD	FL	11/01/2021	Internal Transfer	964,587		964,587	
0299999. Acquired by internal transfer					17,073,311		17,073,311	
0399999 - Totals					17,073,311		17,073,311	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
P5221126185	LEANDER	TX	07/31/2026		385,685								385,685	371,677		(14,008)	(14,008)		
P5230533561	CASA GRANDE	AZ	07/31/2026		267,569								267,569	215,526		(52,043)	(52,043)		
A320991	SOUTH PASADENA	FL	07/31/2026		271,121								271,121	345,674		74,553	74,553		
A430706	SHAKER HEIGHTS	OH	07/31/2026		87,483								87,483	160,691		73,208	73,208		
A600502	HOMEWOOD	IL	07/31/2026		174,722								174,722	169,356		(5,366)	(5,366)		
A600504	DES PLAINES	IL	07/31/2026		294,577								294,577	358,742		64,165	64,165		
A600507	WILMETTE	IL	07/31/2026		455,357								455,357	517,999		62,643	62,643		
A630615	SAINT LOUIS	MO	07/31/2026		55,800								55,800	56,344		544	544		
A460288	SOUTH BEND	IN	08/31/2026		333,262								333,262	107,773		(225,488)	(225,488)		
A630659	ST. LOUIS	MO	08/31/2026		717,004								717,004	611,570		(105,434)	(105,434)		
A320962	ENGLEWOOD	FL	08/31/2026		964,587								964,587	1,031,628		67,041	67,041		

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
A321504	PORT RICHEY	FL	08/31/2026		171,639								171,639	158,056		(13,583)	(13,583)		
A350216	HUNTSVILLE	AL	08/31/2026		121,284								121,284	118,009		(3,275)	(3,275)		
A630655	SAINT LOUIS	MO	08/31/2026		63,742								63,742	41,080		(22,663)	(22,663)		
P4220620386	STONE MOUNTAIN	GA	08/31/2026		1,469,123								1,469,123	1,186,792		(282,331)	(282,331)		
P5221227053	HUNTSVILLE	AL	08/31/2026		338,271								338,271	375,789		37,519	37,519		
AG1077	FRESNO	CA	09/30/2026		9,554,970								9,554,970	11,234,305		2,762,320	2,762,320		
AG1069	FRESNO	CA	09/30/2026		3,113,943								3,113,943	4,325,881		1,740,773	1,740,773		
AG1078	FRESNO	CA	09/30/2026		1,396,800								1,396,800	1,753,945		357,145	357,145		
A630585	SAINT LOUIS	MO	09/30/2026		124,950								124,950	58,819		(66,131)	(66,131)		
A630601	SAINT LOUIS	MO	09/30/2026		41,448								41,448	29,768		(11,680)	(11,680)		
P5220518681	PLANO	TX	09/30/2026		390,617								390,617	314,107		(76,510)	(76,510)		
P4230432380	HOUSTON	TX	09/30/2026		451,637								451,637	356,921		(94,716)	(94,716)		
A921906	PACIFIC PALISADES	CA	09/30/2026										1,833,391	755,312					
AG1115	VARIOUS	CA	09/30/2026										6,272,082	1,000,000					
AG1116	VARIOUS	CA	09/30/2026										6,272,082	1,000,000					
0199999. Property disposed					21,245,591								35,623,146	26,655,764		4,266,683	4,266,683		
0399999 - Totals					21,245,591								35,623,146	26,655,764		4,266,683	4,266,683		

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
AG1064	HINSDALE	MT		12/28/2021	7.750		199,180	19,720,000
AG1103	LOS BANOS	CA		08/18/2022	7.652		593,852	13,500,000
0199999. Mortgages in good standing - farm mortgages							793,032	33,220,000
A919267	INGLEWOOD	CA		01/11/2022	22.150		10,000	1,100,000
A919492	INGLEWOOD	CA		02/07/2022	22.150		8,500	1,150,000
A980302	SEATTLE	WA		07/26/2023	16.000		169,163	18,580,002
BM00040	WOOLWICH	NJ	S	12/02/2024	8.640		320,885	25,894,040
BM00041	WAYNE	NJ	S	01/01/2025	8.640		341,417	8,965,250
BM00041	WAYNE	NJ	S	12/12/2024	8.640		146,322	3,842,250
BM00042	DAYTONA BEACH	FL	S	01/01/2025	8.640		2,442,072	18,143,644
BM00042	DAYTONA BEACH	FL	S	12/18/2024	8.640		1,046,602	7,775,848
BM00043	MCDONOUGH	GA		03/11/2025	6.320		1,684,240	553,000,000
BM00045	GASTONIA	NC		06/27/2025	8.217		3,177,470	134,400,000
BM00057	VARIOUS	US	S	12/23/2025	7.180		11,421,646	23,562,000
LEV26140	RIVERDALE	GA		11/04/2025	6.750	161,850	3,460	249,000
LEV26199	MIDLAND	TX		11/26/2025	6.375	189,970	1,658	255,000
LEV26383	KEANSBURG	NJ		12/02/2025	6.000	297,037		400,000
LEV26558	ATLANTA	GA		12/12/2025	6.875	161,700	4,141	231,000
LEV27177	ATLANTA	GA		02/06/2026	6.750	172,250	4,113	265,000
LEV27226	DECATUR	GA		02/06/2026	6.750	165,750	3,958	255,000
LEV27266	HAGERSTOWN	MD		02/04/2026	6.500	194,468	1,300	260,000
LEV27469	TUCKERTON	NJ		04/30/2026	6.875	355,951	1,997	476,000
LEV27476	CULLMAN	AL		03/18/2026	5.875	160,550	1,120	247,000
LEV27492	ELLENWOOD	GA		02/27/2026	6.625	168,000	2,882	240,000
LEV27495	ATLANTA	GA		02/27/2026	6.625	161,000	2,762	230,000
LEV27500	DECATUR	GA		03/24/2026	6.250	208,355		300,000
LEV27579	GAINESVILLE	GA		03/31/2026	6.375	132,130	1,979	269,000
LEV27581	CUMMING	GA		04/15/2026	6.375	159,703	2,392	321,000
LEV27826	PALISADES PARK	NJ		05/05/2026	6.125	803,777		1,105,000
LEV27840	TUSCALOOSA	AL		03/18/2026	5.875	203,450	1,419	313,000
LEV27899	CUMBERLAND	MD		04/10/2026	6.750	127,390	812	170,000
LEV27943	GAINESVILLE	GA		02/27/2026	6.250	192,198	870	257,000
LEV28036	BROOKLYN	NY		04/10/2026	6.875	451,620	9,308	625,000
LEV28081	NORTH BERGEN	NJ		04/10/2026	6.750	495,144	3,929	620,000
LLQ26019	WILIMINGTON	DE		11/07/2025	6.750	191,569	3,856	257,000
LLQ27071	LEHIGH ACRES	FL		02/03/2026	6.125	204,296	2,111	293,000
LLQ27129	OCALA	FL		03/17/2026	6.000	163,335		255,000
LLQ27293	DETROIT	MI		03/31/2026	7.500	104,416	3,981	161,000
P2009029952	TULSA	OK		01/22/2026	6.875	188,832	4,998	273,000
P2009031355	EAST HARTFORD	CT		06/12/2026	7.125	247,500	11,630	495,000
P2009031445	DORCHESTER	SC		05/29/2026	6.500	249,774	11,240	445,000
P2009031470	ANDERSON	SC		04/29/2026	6.990	137,137	8,228	183,000
P2009031493	COLUMBUS	OH		05/29/2026	6.250	168,267	1,260	234,000
P2009031498	RHINEBECK	NY		06/29/2026	6.990	280,769	5,262	435,000
P2009031499	KILLINGWORTH	CT		07/31/2026	7.250	647,295	24,668	825,000
P2009031545	BOSTON	MA		05/13/2026	8.000	1,134,238	63,075	1,450,000
P2009031589	CHICAGO	IL		06/12/2026	7.625	297,500	3,323	425,000
P2009031592	POLK CITY	FL		05/18/2026	6.990	270,454	1,712	388,000
P2009031632	LAS VEGAS	NV		06/05/2026	7.375	1,020,000	4,376	1,200,000
P2009031677	SELMA	NC		05/23/2026	6.750	578,998	10,445	790,000
P2009031814	PRINCETON	TX		05/25/2026	7.250	282,084	4,784	377,000
P2009031817	WATERVLIET	NY		02/12/2026	7.125	239,225	10,186	300,000
P2009032212	TEMPLE	TX		05/29/2026	6.750	135,883	6,219	200,000
P2009032221	KENOSHA	WI		05/22/2026	7.875	208,357		278,000
P2009032244	CONROE	TX		06/16/2026	6.875	209,646	8,285	280,000
P2009032254	SARASOTA	FL		06/05/2026	9.000	283,468	7,129	333,000

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	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
P2009032612	MASON	OH		06/29/2026	6.990	685,037	23,298	858,000
P2009032621	CLARKESVILLE	GA		07/09/2026	6.990	161,250	6,492	305,000
P2009032630	TRINITY	FL		06/23/2026	6.875	193,837	8,723	410,000
P2009032633	NEWHALL	CA		06/27/2026	6.250	224,787	9,050	440,000
P2009032639	SHERMAN OAKS	CA		06/15/2026	6.875	1,950,000	29,757	2,600,000
P2009032645	DELRAY BEACH	FL		06/26/2026	6.500	315,714	6,791	395,000
P2009032674	PORTLAND	OR		07/01/2026	6.875	527,556	18,602	660,000
P2009032682	MARYSVILLE	OH		07/15/2026	7.125	299,900	13,496	650,000
P2009032686	MONTGOMERY	AL		06/05/2026	7.625	1,699,980	76,499	2,000,000
P2009032693	CARROLLTON	TX		06/26/2026	6.750	299,742	13,488	742,000
P2009032735	GASTONIA	NC		07/16/2026	6.875	274,769	12,365	435,000
P2009032761	MESA	AZ		06/25/2026	7.250	771,398	18,043	970,000
P2009033624	GLOCESTER	RI		07/31/2026	7.125	314,998	7,900	485,000
P2009033625	CHICAGO	IL		07/21/2026	8.125	269,324	6,755	400,000
P2009033649	HURON	OH		08/24/2026	7.500	176,080	4,402	221,000
P2009033650	MARYSVILLE	WA		08/14/2026	6.500	380,000	16,180	765,000
P2009033660	KNOXVILLE	TN		07/31/2026	6.750	299,742	9,016	400,000
P2009033670	EL PASO	TX		08/07/2026	6.625	197,500	8,163	270,000
P2009033674	WETHERSFIELD	CT		08/12/2026	6.990	536,875	15,145	724,000
P2009033678	EL PASO	TX		08/07/2026	6.625	165,000	6,407	249,000
P2009033686	ROCKFORD	IL		08/10/2026	7.375	93,920	5,635	118,000
P2009033687	IMPERIAL	CA		08/12/2026	7.500	300,000	7,338	400,000
P2009033693	MUSKEGON	MI		08/07/2026	8.990	116,250	2,906	155,000
P2009033722	LELAND	NC		08/24/2026	7.125	315,000	10,263	440,000
P2009033727	HOUSTON	TX		08/04/2026	7.625	501,000	11,939	668,000
P2009033730	HOUSTON	TX		08/04/2026	7.625	464,000	11,057	640,000
P2009033732	CHARLESTON	SC		08/17/2026	7.500	184,875	6,140	250,000
P2009033749	GLENDORA	CA		08/10/2026	7.500	662,915	14,558	780,000
P2009033751	HELENA	AL		08/17/2026	6.750	110,948	6,657	241,000
P2009033752	BALTIMORE	MD		04/30/2026	7.750	802,705	8,597	1,150,000
P2009033829	EASTPOINT	FL		08/05/2026	7.875	260,100	5,259	321,000
P2009033831	GULF SHORES	AL		08/11/2026	7.250	278,160	7,535	348,000
P2009033880	EASTON	PA		08/11/2026	7.125	165,200	3,134	236,000
P2009033890	LONGMONT	CO		08/19/2026	6.625	382,500	4,865	515,000
P2009033963	PORTLAND	OR		08/07/2026	7.250	619,500	27,878	885,000
P4230330638	CHICAGO	IL		12/01/2024	8.000		6,500	470,000
P4260320438	AURORA	IL		05/29/2026	6.625	264,766	5,293	395,000
P4260420965	LAUDERHILL	FL		06/10/2026	6.875	116,900	3,798	167,000
P4260421522	PHOENIXVILLE	PA		06/22/2026	6.750	277,425	5,415	400,000
P4260421543	LOS ANGELES	CA		06/08/2026	7.750	444,750	7,294	593,000
P4260421935	BOCA RATON	FL		06/18/2026	6.990	165,000	2,396	230,000
P4260422179	MOONACHIE	NJ		06/25/2026	6.990	499,589	13,869	721,000
P4260422455	DYERSBURG	TN		05/18/2026	7.625	134,205	346	192,000
P4260422507	WEST NORRITON	PA		06/01/2026	8.500	494,945	5,024	565,000
P4260523315	BRADENTON	FL		06/06/2026	7.125	564,298	7,804	753,000
P4260523601	CYPRESS	TX		06/18/2026	6.625	235,294	9,299	363,000
P4260524015	MIAMI	FL		08/07/2026	6.875	160,000	4,413	200,000
P4260524560	MONTVERDE	FL		06/17/2026	6.625	779,312	37,134	980,000
P4260524680	COLUMBUS	OH		06/26/2026	6.500	249,774	12,369	385,000
P4260524817	ATLANTA	GA		06/26/2026	6.500	436,000	3,880	545,000
P4260524915	PEARL	MS		06/29/2026	6.875	150,000	3,866	200,000
P4260524988	CINCINNATI	OH		06/30/2026	7.250	224,250	10,125	345,000
P4260525040	CRESTWOOD	KY		06/24/2026	6.990	343,000	14,667	490,000
P4260525325	MIAMI	FL		07/13/2026	6.875	227,500	7,169	310,000
P4260625553	BRIDGETON	NJ		08/07/2026	8.500	120,000	6,460	160,000

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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
P4260626580	WENATCHEE	WA		08/13/2026	6.750	290,500	3,654	415,000
P4260627258	QUINCY	IL		07/31/2026	7.250	126,400	4,672	205,000
P4260627528	HOUSTON	TX		07/31/2026	6.990	303,000	2,675	404,000
P4260627601	HOUSTON	TX		07/31/2026	6.990	303,000	2,675	404,000
P4260628061	KINGSTON	WA		08/13/2026	6.375	328,500	6,393	550,000
P4260628097	MILWAUKEE	WI		08/28/2026	6.990	312,750	6,671	417,000
P4260728202	SEATTLE	WA		08/17/2026	7.500	1,840,000	45,246	2,300,000
P4260728371	CORONA	CA		08/10/2026	8.990	140,000	6,300	425,000
P4260728467	BARRE	VT		08/07/2026	7.375	247,500	2,804	333,000
P4260728482	LAFAYETTE	IN		08/24/2026	6.375	110,000	3,942	185,000
P4260728779	GASTONIA	NC		08/10/2026	7.990	150,000	6,750	370,000
P4260728816	DENISON	TX		08/10/2026	6.990	216,800	6,250	271,000
P4260729118	LIBERTY	NY		08/24/2026	6.375	367,500	12,433	525,000
P4260729673	PHOENIX	AZ		08/06/2026	7.250	845,250	17,505	1,225,000
P4260729678	FORT MYERS BEACH	FL		08/17/2026	6.750	620,000	18,650	775,000
P4260729859	ARLINGTON	TX		08/13/2026	6.625	262,500	2,974	350,000
P4260729932	ARLINGTON	TX		08/13/2026	6.625	157,500	2,572	210,000
P4260729934	ARLINGTON	TX		08/13/2026	6.625	153,750	3,087	205,000
P4260729936	ARLINGTON	TX		08/13/2026	6.500	165,000	2,694	220,000
P4260729939	FAIRFAX	VA		08/17/2026	9.250	535,000	24,075	1,120,000
P4260729992	COVINGTON	KY		08/13/2026	6.990	450,000	9,599	600,000
P4260730116	PLANTATION	FL		09/03/2026	6.375	960,000	20,611	1,280,000
P4260730121	HASTINGS	FL		08/31/2026	6.375	227,493	4,568	327,000
P4260730133	SUNDANCE	WY		08/25/2026	6.990	258,750	10,047	347,000
P4260730187	ANCHORAGE	AK		08/25/2026	6.500	634,000	4,806	795,000
P4260730192	KANSAS CITY	MO		08/17/2026	7.625	75,000	3,750	104,000
P4260730231	ARDEN HILLS	MN		08/21/2026	6.875	262,500	4,943	410,000
P4260730300	FLAGLER BEACH	FL		08/11/2026	7.250	424,000	10,426	540,000
P4260730353	POMPANO BEACH	FL		08/31/2026	6.990	440,300	17,158	640,000
P4260730394	DALLAS	TX		08/21/2026	6.750	273,000	9,577	375,000
P4260730424	FEDERAL WAY	WA		08/25/2026	6.375	427,000	11,836	640,000
P4260730517	SUMMERFIELD	FL		09/01/2026	6.125	172,000	2,702	250,000
P4260730565	PONTIAC	MI		08/21/2026	7.990	88,000	2,640	110,000
P4260730566	WEST HILLS	CA		08/27/2026	6.500	1,275,000	20,999	1,700,000
P4260830679	LEXINGTON	NC		08/31/2026	6.500	140,000	6,418	200,000
P4260830686	RICHMOND	VA		08/19/2026	6.500	308,250	4,692	440,000
P4260831193	NORTH MYRTLE BEACH	SC		09/02/2026	6.750	455,200	9,773	569,000
P5220821728	CHICAGO	IL		09/01/2022	8.000		1,282	405,000
P5221226832	ALVA	FL		12/01/2024	7.000		5,375	580,000
P5260113925	MCCORDSVILLE	IN		02/10/2026	6.750	266,181	11,978	775,000
P5260217303	HOMESTEAD	FL		04/08/2026	6.750	463,792	7,421	620,000
P5260319815	MOUNT POCONO	PA		06/03/2026	10.990	150,133	679	170,000
P5260320006	GREENACRES	FL		04/01/2026	6.990	475,216	9,980	560,000
P5260320155	LAKELAND	FL		05/29/2026	7.625	681,207	15,157	802,000
P5260320183	CHELSEA	AL		06/30/2026	6.750	361,694	10,493	453,000
P5260420966	MEADOWLAKES	TX		07/01/2026	7.500	400,000	14,356	595,000
P5260421058	STUART	FL		05/07/2026	6.750	2,313,974	84,136	3,150,000
P5260421135	TULSA	OK		06/22/2026	6.625	411,637	18,524	815,000
P5260421140	HERMITAGE	TN		06/08/2026	8.250	541,654	24,374	900,000
P5260421141	CROSBY	TX		05/28/2026	6.750	128,882	3,222	190,000
P5260421192	MIAMI	FL		07/06/2026	8.250	224,000	7,977	280,000
P5260421252	DALLAS	TX		05/29/2026	7.250	285,527	5,885	381,000
P5260421262	COLORADO SPRINGS	CO		04/29/2026	6.875	314,202	8,417	454,000
P5260421372	HAUSER	ID		05/22/2026	6.500	1,498,644	67,439	2,205,600
P5260421377	DUNCANVILLE	TX		04/29/2026	7.375	199,695	3,017	253,000

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P5260421476	CALABASH	NC		05/22/2026	6.875	431,771	19,430	890,000
P5260421557	CARTERSVILLE	GA		05/19/2026	6.875	356,830	14,312	468,000
P5260421601	GREENVILLE	SC		05/20/2026	7.875	112,500	3,093	150,000
P5260421663	MONROE	OH		07/07/2026	8.125	160,000	1,998	215,000
P5260421673	TULSA	OK		04/30/2026	7.500	1,417,886	61,919	1,775,000
P5260421714	DALLAS	TX		05/28/2026	6.375	194,818		264,000
P5260421857	FITCHBURG	WI		08/18/2026	6.990	300,000	12,066	409,000
P5260421891	LEAGUE CITY	TX		05/28/2026	6.375	199,315	5,852	300,000
P5260422133	LEBANON	OR		06/18/2026	7.125	524,580	11,431	870,000
P5260422264	HILO	HI		05/11/2026	7.500	651,029	8,086	815,000
P5260422437	WINTER HAVEN	FL		06/03/2026	7.625	600,000	9,324	800,000
P5260422462	SOUTHLAKE	TX		05/22/2026	7.750	1,458,970	5,354	1,825,000
P5260422577	LE MARS	IA		06/04/2026	7.375	173,698	5,305	225,000
P5260422632	TULSA	OK		07/20/2026	7.250	165,621	4,127	221,000
P5260422687	MYRTLE BEACH	SC		05/26/2026	6.375	167,844	5,442	247,000
P5260422740	COSHOCTON	OH		06/27/2026	7.250	138,642	5,708	205,000
P5260423032	BATON ROUGE	LA		06/02/2026	6.875	150,000	5,928	200,000
P5260523858	ENFIELD	CT		06/03/2026	6.625	339,200	13,829	500,000
P5260524092	SARASOTA	FL		07/07/2026	6.625	395,000	18,573	745,000
P5260524180	HONOLULU	HI		06/02/2026	6.750	861,757	27,593	1,190,000
P5260524507	OLYMPIA	WA		06/09/2026	6.990	300,750	8,502	485,000
P5260524588	VERO BEACH	FL		07/08/2026	6.625	365,082		457,000
P5260524593	NAMPA	ID		06/16/2026	6.990	475,859	13,453	653,000
P5260524626	POTOMAC	MD		06/16/2026	6.990	2,725,759	5,506	3,420,000
P5260524728	LAS VEGAS	NV		05/29/2026	7.500	217,339		305,000
P5260524747	DESOTO	TX		06/01/2026	6.875	281,250	9,709	375,000
P5260524756	PRINCETON	TX		06/04/2026	7.625	100,500	2,513	138,000
P5260524776	KATY	TX		06/18/2026	6.375	196,511	4,942	290,000
P5260524804	LAS VEGAS	NV		05/29/2026	7.990	434,708	3,595	590,000
P5260524820	HOCKLEY	TX		06/18/2026	6.375	184,993		252,000
P5260524861	GLENDORA	CA		06/16/2026	6.990	400,000	20,000	790,000
P5260524875	BLOOMFIELD	IN		07/21/2026	8.125	123,750	6,188	165,000
P5260524892	OKLAHOMA CITY	OK		06/16/2026	7.750	118,875	5,944	163,000
P5260524917	RANSON	WV		06/18/2026	6.990	235,500	5,480	320,000
P5260524927	HUNTERSVILLE	NC		06/26/2026	6.990	500,000	22,500	950,000
P5260524941	KANSAS CITY	MO		05/29/2026	6.625	118,395	3,495	160,000
P5260524976	INDIANAPOLIS	IN		06/19/2026	6.625	409,500	19,255	630,000
P5260525055	CYPRESS	TX		06/26/2026	6.750	1,498,268	43,465	2,517,000
P5260525063	LONGS	SC		07/08/2026	6.875	150,000	3,750	233,000
P5260525065	FRESNO	CA		06/08/2026	7.250	1,706,250	74,904	2,275,000
P5260525094	LAKESIDE MARBLEHEAD	OH		06/26/2026	6.875	344,710	11,469	460,000
P5260525100	BIG BEAR CITY	CA		06/05/2026	7.500	375,565	8,507	629,000
P5260525371	GAINESVILLE	FL		06/29/2026	6.875	274,786	10,032	367,000
P5260525382	PACE	FL		06/26/2026	7.125	231,806	4,117	315,000
P5260525489	GREENBRAE	CA		06/24/2026	7.500	1,998,515	24,262	2,800,000
P5260625607	OKLAHOMA CITY	OK		07/30/2026	6.990	197,250	6,920	263,000
P5260625807	MIDLAND PARK	NJ		06/30/2026	6.875	519,563	18,320	650,000
P5260625900	CORONA	CA		07/08/2026	8.250	1,058,325	47,244	1,412,000
P5260626213	HIGHLAND	UT		07/02/2026	6.500	1,279,920	30,731	1,620,000
P5260626373	ATLANTA	GA		06/30/2026	7.125	1,258,992	27,081	1,590,000
P5260626425	RIVERSIDE	CA		06/23/2026	7.990	534,640	24,059	1,110,000
P5260626531	LAKEWOOD RANCH	FL		07/09/2026	8.875	892,500	10,273	1,070,000
P5260626799	SNEADS FERRY	NC		07/08/2026	7.250	376,000	7,855	480,000
P5260626887	ROME	GA		06/26/2026	7.250	528,000	16,310	715,000
P5260626935	BILLINGS	MT		06/24/2026	6.990	607,501	22,939	766,000

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P5260626936	TAMPA	FL		06/22/2026	7.125	374,900	3,846	470,000
P5260626947	NAPLES	FL		07/14/2026	6.990	543,553	7,615	680,000
P5260626968	WAYNESVILLE	NC		07/30/2026	6.875	491,337	22,110	725,000
P5260627002	LANDING	NJ		08/01/2026	7.500	608,000	24,478	785,000
P5260627023	SAINT GEORGE	UT		07/20/2026	8.500	1,385,867	32,415	1,625,000
P5260627033	BELOIT	WI		07/10/2026	7.990	185,110	5,024	220,000
P5260627045	PORTLAND	OR		07/06/2026	9.125	472,447	16,068	530,000
P5260627103	ARLINGTON	VA		07/29/2026	6.875	2,448,000	80,196	3,100,000
P5260627113	GARY	IN		06/29/2026	7.990	149,899	3,385	200,000
P5260627166	BRADENTON	FL		06/24/2026	6.990	675,445	17,062	849,000
P5260627197	ARLINGTON	VA		07/22/2026	7.250	334,900	15,071	583,000
P5260627704	HOUSTON	TX		07/30/2026	6.875	225,000	9,581	300,000
P5260728238	LONG BEACH	CA		08/03/2026	6.625	278,000	8,710	645,000
P5260728971	ST LOUIS	MO		08/13/2026	7.625	153,000	4,411	204,000
P5260729262	ROSEBURG	OR		08/06/2026	6.875	203,500	7,902	275,000
P5260729513	WILDOMAR	CA		07/31/2026	6.990	825,322	37,139	1,350,000
P5260729828	FORT PIERCE	FL		08/14/2026	7.375	180,000	6,790	240,000
P5260729888	ROSENBERG	TX		08/10/2026	6.875	348,884	15,700	540,000
P5260730111	OCEAN ISLE BEACH	NC		08/18/2026	6.875	170,625	4,266	270,000
P5260730126	SANFORD	NC		08/10/2026	6.500	235,000	8,244	385,000
P5260730150	STOCKBRIDGE	MI		08/20/2026	6.875	265,705	10,982	355,000
P5260730152	TWIN FALLS	ID		08/07/2026	7.250	300,000	13,338	400,000
P5260730188	CHARLOTTESVILLE	VA		08/19/2026	6.500	198,100	6,949	283,000
P5260730199	SAVANNAH	GA		08/17/2026	6.625	222,000	1,683	323,000
P5260730255	METAIRIE	LA		08/21/2026	6.750	425,000	24,472	875,000
P5260730305	PRINCETON	TX		08/19/2026	6.375	157,600	506	198,000
P5260730328	CHAPIN	SC		08/26/2026	6.750	679,415	30,574	1,400,000
P5260730330	CULLMAN	AL		08/07/2026	6.125	199,920	5,140	252,100
P5260730362	CONROE	TX		07/31/2026	6.500	242,780	9,731	370,000
P5260730379	OCEAN ISLE BEACH	NC		08/10/2026	7.125	176,000	4,400	253,000
P5260730393	WEAVER	AL		07/30/2026	6.750	197,830	10,896	264,000
P5260730417	CHICAGO	IL		08/20/2026	6.625	280,000	3,562	400,000
P5260730435	MYRTLE BEACH	SC		08/14/2026	6.750	159,000	6,174	231,500
P5260730472	FORT WAYNE	IN		08/27/2026	6.750	220,000	8,818	280,000
P5260730518	HOUSTON	TX		08/07/2026	6.625	195,000	10,009	305,000
P5260730523	HURRICANE	UT		08/10/2026	6.750	1,200,000	54,000	2,700,000
P5260730607	MCCORDSVILLE	IN		08/14/2026	6.500	300,000	24	430,000
P5260730615	CHICAGO RIDGE	IL		08/28/2026	7.375	488,000	12,849	610,000
P5260830822	COLORADO SPRINGS	CO		08/27/2026	6.500	154,000	4,654	230,000
P5260830824	PHOENIX	AZ		08/12/2026	6.875	266,000	8,704	380,000
P5260830836	WEST DEPTFORD	NJ		08/21/2026	7.500	200,000	6,668	480,000
P5260830843	OMAHA	NE		08/19/2026	6.500	127,425	5,603	171,000
P5260830920	THOMASTON	GA		08/25/2026	7.250	100,000	6,000	168,000
P5260830997	HAINES CITY	FL		08/14/2026	6.500	204,375	7,964	277,000
P5260831089	LOUISVILLE	KY		08/19/2026	6.875	191,250	6,736	255,000
P5260831091	BRENTWOOD	TN		08/19/2026	6.875	1,560,000	58,843	1,950,000
P5260831117	WILLIS	TX		09/02/2026	6.990	520,000	10,514	650,000
P9260627683	SAINT LOUIS	MO		08/07/2026	6.625	161,000	6,453	269,000
P9260728524	JACKSONVILLE	FL		08/06/2026	6.750	320,000	4,426	400,000
P9260728815	INCLINE VILLAGE,	NV		07/30/2026	7.750	1,347,500	21,169	1,990,000
P9260730359	MCLEAN	VA		08/20/2026	6.990	845,000	18,024	1,330,000
S1276626	BRIGANTINE	NJ		05/18/2026	6.625	349,691	8,917	800,000
S1276696	FORT MYERS	FL		05/13/2026	6.875	182,896	4,275	262,000
S1277910	FORT WORTH	TX		06/05/2026	7.490	267,750	10,375	315,000
S1277931	SAN JOSE	CA		05/27/2026	7.490	1,199,108	45,716	1,560,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
S1277961	STANFORDVILLE	NY		05/22/2026	6.875	951,900	30,580	1,255,000
S1278001	TUCSON	AZ		06/10/2026	6.750	100,000	3,425	290,000
S1278003	MOUNT VERNON	NY		05/22/2026	6.490	708,346	12,396	960,000
S1278141	MENLO PARK	CA		05/27/2026	6.490			3,000,000
S1278146	SUFFERN	NY		06/05/2026	7.375	616,000	22,330	770,000
S1278148	GREAT NECK	NY		06/05/2026	6.875	2,100,000	60,375	3,000,000
S1278171	FREDERICKSBURG	TX		06/11/2026	7.250	400,000	11,972	620,000
S1278173	OAKHURST	NJ		06/23/2026	6.990	747,500	7,195	1,150,000
S1278197	RENO	NV		06/27/2026	6.750	366,366	8,335	725,000
S1278221	SANTA BARBARA	CA		06/08/2026	6.875	854,000	21,350	1,150,000
S1278661	SPENCER	IN		06/12/2026	8.750	263,196	10,528	310,000
S1278706	COLUMBUS	OH		06/18/2026	7.250	374,707	18,735	518,000
S1278709	HAMPTON	VA		07/07/2026	7.500	143,813	4,782	182,000
S1278711	RANCHO MISSION VIEJO	CA		06/25/2026	7.625	1,581,603	52,391	1,866,000
S1278712	PEMBROKE PINES	FL		06/24/2026	7.875	696,520	15,411	820,000
S1278717	FREEHOLD	NJ		07/02/2026	6.875	487,590	3,352	620,000
S1278849	NEW BRAUNFELS	TX		04/30/2026	7.125	2,308,153	53,376	3,300,000
S1278872	INDIAN HARBOUR BEACH	FL		07/24/2026	6.990	182,850	960	244,000
S1278884	DUNBARTON	NH		07/29/2026	8.250	692,308	27,692	843,000
S1278887	FEDERAL WAY	WA		07/17/2026	7.375	506,614	19,125	676,000
S1278895	LAKE ARROWHEAD	CA		06/29/2026	6.875	423,644	11,915	531,000
S1278914	MIRAMAR BEACH	FL		06/24/2026	7.500	1,433,862	57,354	2,000,000
S1278920	CHINO HILLS	CA		07/07/2026	7.000	769,369	25,485	1,320,000
S1278925	BROOKLYN	NY		07/27/2026	7.000	798,545	23,657	999,000
S1278931	SOUTH JORDAN	UT		06/12/2026	7.125	1,487,610	48,347	2,300,000
S1279177	FAR ROCKAWAY	NY		07/21/2026	6.750	759,845	18,521	1,200,000
S1279235	PARKER	CO		08/05/2026	6.990	406,000	11,114	545,000
S66052604243271	SOUTH GLASTONBURY	CT		06/18/2026	6.750	845,000	23,280	1,180,000
S66052604243720	LOGANVILLE	GA		07/21/2026	7.500	1,530,000	30,600	1,850,000
S66052605245362	WESTPORT	CT		07/22/2026	6.999	3,393,750	67,875	4,800,000
S66052606246612	DALLAS	TX		07/27/2026	6.625	1,840,000	26,910	3,205,000
S66052606246804	CHARLESTON	SC		07/27/2026	7.250	348,750	14,386	465,000
S66052607247062	SUGAR LAND	TX		07/24/2026	7.500	264,800	8,937	331,000
S66052607247297	SHEBOYGAN	WI		07/23/2026	6.999	238,425	8,037	320,000
S802602241217	FORT WORTH	TX		07/10/2026	7.124	206,250	8,250	275,000
S802603242039	FORT WORTH	TX		06/12/2026	7.374	840,000	37,800	1,200,000
S802604243044	ALDIE	VA		06/04/2026	8.624	1,015,000	54,526	1,450,000
S802604243094	SOUTH MIAMI	FL		05/13/2026	6.990	1,079,113	41,438	1,410,000
S802604243582	CAMPBELL	CA		06/16/2026	6.249	1,903,058	5,233	2,378,823
S802604243678	COLLEGE PARK	GA		05/28/2026	7.749	168,750	3,792	225,000
S802604243717	SUMMERLAND KEY	FL		06/25/2026	6.990	879,277	15,590	1,100,000
S802604243721	NORTH CHICAGO	IL		06/25/2026	7.499	160,000	6,973	225,000
S802604243846	CHICAGO	IL		07/13/2026	7.499	112,000	3,360	140,000
S802604243963	ST PETERSBURG	FL		06/22/2026	6.874	200,000	6,326	386,000
S802605244328	AUBURN	AL		06/10/2026	7.749	224,841	12,078	308,000
S802605244430	HAYWARD	CA		06/03/2026	6.990	444,000	18,115	740,000
S802605244448	WEST PARK	FL		05/29/2026	6.749	420,000	5,233	525,000
S802605244520	LANSING	IL		06/26/2026	6.499	116,405	198	179,000
S802605244583	ASHEBORO	NC		06/22/2026	7.124	108,000	2,218	136,700
S802605244636	CLEVELAND	TX		06/04/2026	6.749	183,525	5,199	275,000
S802605244689	LAGUNA NIGUEL	CA		06/05/2026	6.874	2,156,000	25,311	2,750,000
S802605244709	EASLEY	SC		06/11/2026	8.990	206,460	4,744	230,000
S802605244719	CEDARTOWN	GA		07/10/2026	7.124	500,500	19,504	715,000
S802605244762	MIAMI	FL		07/06/2026	6.874	245,000	10,530	380,000
S802605244852	HENRICO	VA		06/11/2026	8.499	156,750	6,853	213,500

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
S802605244968	TAVERNIER	FL		06/04/2026	7.624	944,000	42,452	1,300,000
S802605244984	FORT MYERS	FL		06/30/2026	7.499	184,800	6,468	264,000
S802605245034	MAGNOLIA	TX		06/09/2026	8.499	675,000	26,980	1,000,000
S802605245077	DESOTO	TX		07/10/2026	7.499	206,250	8,250	275,000
S802605245079	FORT WORTH	TX		07/10/2026	7.499	210,000	8,400	285,000
S802605245080	FORT WORTH	TX		07/10/2026	7.249	189,000	7,560	270,000
S802605245166	MIAMI	FL		06/30/2026	6.749	200,000	4,040	335,000
S802605245176	LONG BEACH	CA		06/30/2026	6.990	1,717,000	60,095	3,000,000
S802605245310	CARTERSVILLE	GA		06/12/2026	7.624	402,963		541,000
S802605245365	REDWOOD CITY	CA		06/24/2026	6.990	1,199,014	41,966	3,680,000
S802605245370	GREENSBORO	NC		07/16/2026	7.374	140,250	3,940	187,000
S802605245420	NAPLES	FL		06/16/2026	8.749	517,202	12,273	575,000
S802605245535	LOUISBURG	KS		07/08/2026	7.499	148,000	4,440	230,000
S802605245577	KISSIMMEE	FL		06/29/2026	7.249	150,000	4,500	352,000
S802605245578	NEWPORT BEACH	CA		06/29/2026	7.249	1,920,000	64,742	2,400,000
S802605245591	BAKERSFIELD	CA		06/11/2026	6.624	113,750	3,413	175,000
S802606245691	THE VILLAGES	FL		07/02/2026	6.499	216,750	2,430	305,000
S802606245744	INGLEWOOD	CA		06/26/2026	6.990	634,100	12,828	767,000
S802606245797	HAHIRA	GA		07/27/2026	6.874	580,000	6,864	725,000
S802606245813	TULSA	OK		06/30/2026	6.990	197,250	4,596	263,000
S802606245956	CROWN POINT	IN		07/16/2026	7.624	750,000	26,250	1,000,000
S802606246011	FORT LAUDERDALE	FL		07/13/2026	7.374	280,000	9,800	475,000
S802606246250	HAINES CITY	FL		07/10/2026	8.874	284,400	7,104	316,000
S802606246279	VENTURA	CA		07/22/2026	6.374	615,000	4,385	775,000
S802606246314	TREASURE ISLAND	FL		07/17/2026	7.624	288,675	9,194	391,000
S802606246321	ST PETE BEACH	FL		07/11/2026	6.990	140,000	5,362	215,000
S802606246416	FONTANA	CA		07/27/2026	6.749	512,000	7,980	640,000
S802606246487	PALMETTO BAY	FL		07/24/2026	9.124	1,980,000	74,725	2,200,000
S802606246730	SARASOTA	FL		07/30/2026	8.374	723,150	28,912	930,000
S802606246779	WINSTON SALEM	NC		08/11/2026	6.624	100,000	4,121	276,000
S802606246816	FORT MYERS	FL		07/30/2026	6.990	204,000	6,676	262,000
S802606246822	GREENSBORO	NC		08/11/2026	6.749	105,000	3,407	143,500
S802606246961	WICHITA	KS		07/28/2026	7.374	117,750	3,533	158,000
S802606247028	VALLEY CENTER	CA		07/24/2026	7.124	618,750	21,656	1,125,000
S802607247218	ATHENS	GA		07/27/2026	6.624	190,000	5,463	371,000
S802607247268	BOYNTON BEACH	FL		08/07/2026	8.874	423,000	9,509	470,000
S802607247296	PARMA	OH		07/31/2026	8.249	276,300	6,211	307,000
S802607247298	LEHIGH ACRES	FL		08/10/2026	6.625	386,250	2,993	515,000
S802607247322	ATLANTA	GA		07/29/2026	6.990	150,400	7,678	228,000
S802607247330	ALBUQUERQUE	NM		08/11/2026	6.874	262,500	5,402	490,000
S802607247342	CHARLOTTE	NC		07/30/2026	6.990	300,000	9,068	375,000
S802607247345	HOUSTON	TX		07/27/2026	7.499	200,000	9,000	445,000
S802607247428	ELIZABETH CITY	NC		08/12/2026	6.749	100,000	4,620	246,600
S802607247511	SOUTH HACKENSACK	NJ		08/10/2026	6.749	241,000	6,013	640,000
S802607247530	SAN DIEGO	CA		07/31/2026	6.990	816,000	14,468	1,070,000
S802607247590	CHARLOTTESVILLE	VA		08/12/2026	6.499	282,800	6,352	404,000
S802607247632	THOUSAND OAKS	CA		07/25/2026	7.249	388,000	9,931	488,000
S802607247643	MYRTLE BEACH	SC		07/31/2026	7.249	135,000	4,045	193,000
S802607247683	HOLLYWOOD	FL		08/05/2026	6.990	336,000	9,317	439,000
S802607247826	TRAVELERS REST	SC		08/17/2026	6.990	185,000	7,962	355,000
S802607247904	LAKE HAVASU CITY	AZ		07/30/2026	8.624	225,000	5,337	312,000
S802607248222	MIAMI BEACH	FL		08/18/2026	6.990	265,000	7,415	505,000
S902602240066	MYRTLE BEACH	SC		03/19/2026	6.749	207,460	10,935	315,000
S902604243240	SAN ANTONIO	TX		04/30/2026	6.124	637,580		900,000
S902605245188	SANTA ROSA BEACH	FL		06/24/2026	7.374	2,248,288	102,499	3,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0399999. Mortgages in good standing - residential mortgages-all other						175,632,371	25,640,317	1,050,405,360
26N991117	ASHBURN	VA		05/27/2025	6.317		11,164	25,844,715
26N991661	ASHBURN	VA		11/08/2024	6.817		1,003,138	30,286,140
26N9921B3	SAN JOSE	CA		08/25/2025	7.434		1,363,713	35,120,671
26N994269	NASHVILLE	TN		12/29/2025	6.567		65,885	25,404,435
990H&R1	VARIOUS	FL		06/07/2018	4.730		5,773	55,727,160
990USB1	LOS ANGELES	CA		09/15/2020	6.000		16,560	8,384,900
BM00008	BOSTON	MA	S	12/01/2024	4.990		555,492	135,428,729
BM00038	SPRING	TX		01/01/2025	8.917		7,212,876	235,575,000
BM00039BV2	BRISBANE	CA		11/26/2024	15.340		18,723	14,882,304
BM00039V2	BRISBANE	CA		11/26/2024	8.670		230,921	183,662,609
BM00047	AUSTIN	TX	S	10/21/2025	4.390		480,931	73,121,019
BM00053A2	SAN FRANCISCO	CA		12/23/2025	7.020	578,743	462,401	21,453,600
BM00055	NEW YORK	NY	R	12/31/2025	5.909		30,500	1,493,338
BM00059	HONOLULU	HI		03/02/2026	6.793		370,544	97,240,417
BM00075	MEMPHIS	TN	R	06/04/2026	7.077		15,523,550	89,702,710
BM00077	PERTH AMBOY	NJ		05/22/2026	6.970		1,335,697	36,248,586
BM00100	PERTH AMBOY	NJ	R	09/11/2026	7.000	19,228,062		55,650,529
BM00101	VARIOUS	NLD		08/20/2026	5.574	112,053,439		146,409,097
BM00103	JERSEY CITY	NJ	S	09/09/2026	4.000	40,706,642		111,100,000
BM00104	JERSEY CITY	NJ	S	09/09/2026	4.000	41,807,450		125,800,000
BM00107	RIALTO	CA	R	09/17/2026	7.165	5,014,789		18,360,153
BMS00088	SALT LAKE CITY	UT		08/14/2026	6.220	21,500,000		33,388,235
BMS00098	AUSTIN	TX	S	08/14/2026	4.640	23,497,583		95,900,000
BMS00099	AUSTIN	TX	S	08/14/2026	4.610	23,771,619		92,700,000
0599999. Mortgages in good standing - commercial mortgages-all other						288,158,327	28,687,869	1,748,884,348
0899999. Total mortgages in good standing						463,790,698	55,121,218	2,832,509,707
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						463,790,698	55,121,218	2,832,509,707

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					
901172	BETHESDA	MD		12/01/2024	07/30/2026	209,419							26,714	26,714			
901187	DALLAS	TX		12/01/2024	08/04/2026	118,806							38,811	38,811			
901679	PHENIX CITY	AL		12/01/2024	07/15/2026	987,873							862,136	862,136			
901882	EXTON	PA		01/23/2014	08/04/2026	262,929		93			93		220,048	220,048		664	664
902109	KINGSTON BOROUGH	PA		12/01/2024	09/03/2026	3,043,057							2,980,182	2,980,182			
902136	NEWINGTON	VA		12/01/2024	09/11/2026	12,957,746							12,544,298	12,544,298			
902137	EDINA	MN		12/01/2024	08/03/2026	2,986,393							2,881,896	2,881,896			
902141	MENTOR	OH		12/01/2024	08/21/2026	1,872,404							1,816,946	1,816,946			
902142	ARLINGTON	VA		12/01/2024	08/20/2026	890,711							863,705	863,705			
902143	LAS VEGAS	NV		12/01/2024	08/21/2026	2,367,611							2,298,144	2,298,144			

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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					
902145	WARREN	MI		12/01/2024	09/18/2026	1,567,641							1,483,396	1,483,396			
902147	BLACKLICK (COLUMBUS)	OH		12/01/2024	08/27/2026	2,541,581							2,467,007	2,467,007			
902156	OREM	UT		12/01/2024	07/23/2026	3,388,775							3,301,688	3,301,688			
902186	ROCHESTER	NY		12/01/2024	07/01/2026	2,752,734							2,662,926	2,662,926			
902352	HOUSTON	TX		12/01/2024	09/17/2026	6,352,317							6,199,966	6,199,966			
902385	TUKWILA	WA		12/01/2024	07/22/2026	871,478							853,904	853,904			
902429	STILLWATER	NY		03/01/2025	07/24/2026	22,679,047							22,359,363	22,359,363			
902543	HOMEWOOD	AL		12/01/2024	08/06/2026	4,882,338		1,132			1,132		4,815,035	4,815,035			
AG1012	DORR	MI		02/26/2020	08/04/2026	8,076,128							7,952,822	7,952,822			
BM00002V2	JERSEY CITY	NJ	R	12/01/2024	08/27/2026	10,000,000							10,000,000	10,000,000			
BM00054	NEW YORK	NY	S	12/31/2025	08/20/2026								22,552,518	22,552,518			
BM00055	NEW YORK	NY	R	12/31/2025	08/20/2026								636,981	636,981			
FS10276100	GARDEN GROVE	CA		06/04/2026	06/24/2026								6,109,777	6,109,777		244,391	244,391
FS10402500	SACRAMENTO	CA		06/04/2026	08/28/2026								4,170,499	4,170,499		375,345	375,345
FS10413500	LOS ANGELES	CA		06/04/2026	09/03/2026			757			757		8,299,841	8,299,841		123,741	123,741
NC00013	LAKE WORTH	FL		12/01/2024	08/07/2026	33,076,739							33,466,453	33,466,453			
A920675	NAPA	CA		08/24/2022	06/18/2026	921,675							921,675	921,675		(12,239)	(12,239)
A921850	LOS ANGELES	CA		07/18/2023	06/18/2026	650,628							165,277	165,277			
A921911	LOS ANGELES	CA		07/21/2023	06/10/2026	717,655							717,655	717,655			
A922364	LOS ANGELES	CA		11/29/2023	06/30/2026	1,682,500							1,682,500	1,628,269			
A980306	SEATTLE	WA		07/21/2023	08/21/2026	7,235,355							1,605,197	1,605,197			
LEV25321	RICHMOND	TX		09/30/2025	08/28/2026	593,830		(6)			(6)		591,000	591,000		(2,806)	(2,806)
LEV25764	ANNISTON	AL		10/03/2025	08/28/2026	131,153		(20)			(20)		127,180	127,180		(3,674)	(3,674)
P2001017268	ORLANDO	FL		12/01/2024	08/05/2026	158,981							157,523	157,523			
P2009020116	NEW YORK	NY		12/01/2024	08/31/2026	337,555		349			349		322,670	322,670		(12,092)	(12,092)
P2009020215	RIVERVEIW	FL		11/19/2020	08/07/2026	141,777		587			587		133,781	133,781		(6,284)	(6,284)
P2009020421	TURNER	OR		12/01/2024	07/01/2026	452,316		1,452			1,452		427,584	427,584		(22,032)	(22,032)
P2009020430	SALEM	OR		12/01/2024	06/26/2026	245,674		5,026			5,026		217,407	217,407		(19,546)	(19,546)
P2009020622	KNOXVILLE	MD		12/01/2024	07/01/2026	238,638		578			578		228,067	228,067		(8,561)	(8,561)
P2009021392	EAST ELMHURST	NY		12/01/2024	06/01/2026	735,759		2,633			2,633		692,067	692,067		(40,679)	(40,679)
P2009021555	CUTLER BAY	FL		03/16/2021	06/04/2026	240,658		114			114		227,978	227,978		(12,002)	(12,002)
P2009021776	BLYTHEWOOD	SC		06/28/2021	07/31/2026	219,117							215,000	215,000		(4,117)	(4,117)
P2009021778	LEXINGTON	SC		06/28/2021	07/31/2026	152,872							150,000	150,000		(2,872)	(2,872)
P2009021779	EASLEY	SC		06/28/2021	07/31/2026	134,145							131,625	131,625		(2,520)	(2,520)
P2009021780	WOODRUFF	SC		06/28/2021	07/31/2026	225,232							221,000	221,000		(4,232)	(4,232)
P2009021781	LADSON	SC		06/28/2021	07/31/2026	198,734							195,000	195,000		(3,734)	(3,734)
P2009021782	LEXINGTON	SC		12/01/2024	07/31/2026	177,116		217			217		174,200	174,200		(3,059)	(3,059)
P2009021783	SUMMERVILLE	SC		12/01/2024	07/31/2026	244,526		300			300		240,500	240,500		(4,224)	(4,224)
P2009021784	SUMMERVILLE	SC		06/28/2021	07/31/2026	168,924							165,750	165,750		(3,174)	(3,174)
P2009021785	BOILING SPRINGS	SC		06/28/2021	07/31/2026	215,957							211,900	211,900		(4,057)	(4,057)
P2009021884	VENICE	FL		12/01/2024	08/13/2026	2,926,808		412			412		2,772,701	2,772,701		(119,322)	(119,322)
P2009021962	FAYETTEVILLE	AR		06/28/2021	07/31/2026	216,603							212,550	212,550		(4,053)	(4,053)
P2009021963	FAYETTEVILLE	AR		06/28/2021	07/31/2026	214,758							210,740	210,740		(4,018)	(4,018)
P2009021964	FAYETTEVILLE	AR		07/02/2021	08/31/2026	212,556							208,585	208,585		(3,971)	(3,971)
P2009021965	MONCKS CORNER	SC		07/01/2021	08/31/2026	205,336							201,500	201,500		(3,836)	(3,836)
P2009021966	LEXINGTON	SC		07/01/2021	08/31/2026	149,002							146,250	146,250		(2,752)	(2,752)
P2009021967	WEST COLUMBIA	SC		07/07/2021	08/31/2026	143,073							140,400	140,400		(2,673)	(2,673)
P2009021968	ELGIN	SC		07/13/2021	08/31/2026	202,687							198,900	198,900		(3,787)	(3,787)
P2009023095	CORAM	NY		12/01/2024	06/01/2026	370,014		861			861		355,156	355,156		(12,744)	(12,744)
P2009023108	CRESTLINE	OH		08/13/2025	08/31/2026	166,928		232			232		159,021	159,021		(5,529)	(5,529)
P2009023383	NEW MILFORD	CT		12/01/2024	06/02/2026	350,037		1,123			1,123		329,517	329,517		(18,864)	(18,864)

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	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					
P2009023390	HOUSTON	TX		02/25/2022	06/02/2026	137,802		562			562		127,743	127,743		(8,677)	(8,677)
P2009023391	NETCONG	NJ		12/01/2024	06/25/2026	237,782		660			660		225,683	225,683		(11,150)	(11,150)
P2009023469	STAFFORD	VA		12/01/2024	06/11/2026	171,073		474			474		162,718	162,718		(6,896)	(6,896)
P2009023564	BALTIMORE	MD		12/01/2024	07/20/2026	247,122		780			780		231,386	231,386		(14,536)	(14,536)
P2009023657	DICKINSON	TX		12/17/2021	06/22/2026	177,530		118			118		176,000	176,000		(1,613)	(1,613)
P2009023776	SAINT STEPHEN	SC		12/01/2024	06/26/2026	200,097		542			542		191,014	191,014		(7,032)	(7,032)
P2009023856	WARMINSTER	PA		12/01/2024	07/13/2026	212,654		656			656		200,340	200,340		(9,281)	(9,281)
P2009023993	PARKLAND	FL		12/01/2024	06/11/2026	339,593		433			433		329,730	329,730		(7,102)	(7,102)
P2009024028	RIVERVIEW	FL		12/01/2024	07/27/2026	341,922		181			181		335,956	335,956		(2,922)	(2,922)
P2009024287	WILMINGTON	NC		12/01/2024	06/26/2026	225,006		508			508		213,679	213,679		(10,716)	(10,716)
P2009024342	AUSTIN	TX		01/31/2023	06/25/2026	519,299		988			988		500,237	500,237		(16,982)	(16,982)
P2009024353	SUMMERVILLE	SC		12/01/2024	08/10/2026	372,623		980			980		350,628	350,628		(20,032)	(20,032)
P2009024425	YORKTOWN	VA		12/01/2024	06/18/2026	665,065		818			818		630,254	630,254		(33,927)	(33,927)
P2009024620	DELRAN	NJ		12/01/2024	06/29/2026	283,000		563			563		272,345	272,345		(8,400)	(8,400)
P2009024642	LOS ANGELES	CA		12/01/2024	07/14/2026	492,147		659			659		475,232	475,232		(13,912)	(13,912)
P2009024811	NEW PRT RCHY	FL		12/01/2024	06/04/2026	448,262		600			600		433,849	433,849		(12,372)	(12,372)
P2009024819	PACIFICA	CA		12/01/2024	07/07/2026	1,084,649		390			390		1,067,500	1,067,500		(17,404)	(17,404)
P2009024890	GARDEN GROVE	CA		12/01/2024	06/10/2026	746,857		1,043			1,043		720,000	720,000		(27,540)	(27,540)
P2009025029	FOLSOM	CA		12/01/2024	08/20/2026	638,873		1,102			1,102		615,811	615,811		(23,938)	(23,938)
P2009025069	BEAR	DE		12/01/2024	06/16/2026	402,308		1,100			1,100		378,258	378,258		(17,802)	(17,802)
P2009025117	INDIAN ROCKS BEACH	FL		12/01/2024	06/30/2026	289,880		565			565		276,584	276,584		(11,925)	(11,925)
P2009025547	CYPRESS	TX		12/01/2024	07/13/2026	900,122		1,400			1,400		865,714	865,714		(34,081)	(34,081)
P2009025753	MONTGOMERY VILLAGE	MD		12/01/2024	06/02/2026	270,149		254			254		262,462	262,462		(6,841)	(6,841)
P2009025855	COLORADO SPGS	CO		12/01/2024	06/18/2026	110,862		3,180			3,180		96,060	96,060		(9,061)	(9,061)
P2009027102	FAIRVIEW	NJ		12/01/2024	07/31/2026	610,289		573			573		590,794	590,794		(17,236)	(17,236)
P2009027115	EAST STROUDSBURG	PA		12/01/2024	08/17/2026	387,529		195			195		371,000	371,000		(16,656)	(16,656)
P2009027227	COLORADO SPRINGS	CO		09/18/2024	06/26/2026	315,191		441			441		302,224	302,224		(11,872)	(11,872)
P4200210699	LANDING	NJ		12/01/2024	08/06/2026	289,555		(377)			(377)		290,899	290,899		5,419	5,419
P4220216521	BRIGHTON	CO		03/14/2022	07/10/2026	415,870							392,664	392,664		(21,036)	(21,036)
P4220418222	VICTORVILLE	CA		12/01/2024	08/12/2026	264,385		632			632		247,954	247,954		(15,653)	(15,653)
P4220619607	GREENVILLE	SC		12/01/2024	06/25/2026	840,738		1,456			1,456		807,504	807,504		(28,483)	(28,483)
P4220619809	MIAMI	FL		12/01/2024	07/09/2026	231,972		387			387		222,294	222,294		(6,595)	(6,595)
P4220619810	COPAN	OK		12/01/2024	08/06/2026	291,457		400			400		281,364	281,364		(8,226)	(8,226)
P4220620265	RICHMOND	VA		12/01/2024	08/14/2026	338,954		342			342		329,465	329,465		(6,606)	(6,606)
P4220721544	PARKLAND	FL		12/01/2024	07/06/2026	1,328,901		1,011			1,011		1,279,580	1,279,580		(49,983)	(49,983)
P4220721556	MORRISON	CO		12/01/2024	06/25/2026	299,450		229			229		293,315	293,315		(4,502)	(4,502)
P4220821769	PONTE VEDRA BEACH	FL		12/01/2024	06/10/2026	729,283		1,156			1,156		699,002	699,002		(27,296)	(27,296)
P4220822147	PHOENIX	AZ		12/01/2024	07/08/2026	860,207		528			528		845,902	845,902		(9,899)	(9,899)
P4220922758	DENVER	CO		12/01/2024	06/30/2026	293,988		259			259		287,146	287,146		(4,751)	(4,751)
P4220922809	BOERNE	TX		12/01/2024	06/29/2026	1,146,852		1,694			1,694		1,102,646	1,102,646		(40,321)	(40,321)
P4220923931	HOWELL	MI		12/01/2024	06/29/2026	217,914		380			380		208,838	208,838		(7,993)	(7,993)
P4221025059	CLEARWATER	FL		12/01/2024	06/18/2026	360,989		618			618		345,534	345,534		(14,216)	(14,216)
P4221226670	SAN ANTONIO	TX		12/01/2024	07/27/2026	147,110		221			221		140,696	140,696		(5,932)	(5,932)
P4221226724	BEAUMONT	CA		12/01/2024	08/20/2026	462,444		617			617		445,823	445,823		(14,151)	(14,151)
P4221227316	KINGSVILLE	MD		12/01/2024	06/22/2026	777,007		189			189		769,076	769,076		(4,365)	(4,365)
P4230331229	KATY	TX		12/01/2024	06/17/2026	366,062		155			155		360,861	360,861		(3,377)	(3,377)
P4230431924	MIAMI BEACH	FL		12/01/2024	07/02/2026	593,293		490			490		579,077	579,077		(11,211)	(11,211)
P4230432389	BLUE RIDGE	GA		12/01/2024	06/15/2026	485,919		421			421		473,996	473,996		(9,354)	(9,354)
P4230534046	BELLEAIR BEACH	FL		12/01/2024	07/02/2026	1,483,866		1,840			1,840		1,436,824	1,436,824		(39,077)	(39,077)
P4230636349	SEATTLE	WA		12/01/2024	06/30/2026	523,112		495			495		509,528	509,528		(10,750)	(10,750)
P4231145817	TOMBALL	TX		12/01/2024	07/31/2026	378,452		215			215		370,560	370,560		(6,306)	(6,306)

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	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					
P4240457372	LAKE WALES	FL		12/01/2024	07/30/2026	180,608		(8)			(8)		177,018	177,018		(2,949)	(2,949)
P4240458049	MADERA	CA		12/01/2024	07/15/2026	462,937		451			451		445,699	445,699		(16,183)	(16,183)
P4240458350	OCALA	FL		12/01/2024	07/22/2026	81,445		2,405			2,405		9,481	9,481		(6,669)	(6,669)
P4240973717	SARASOTA	FL		11/04/2024	06/22/2026	422,965		211			211		415,368	415,368		(6,290)	(6,290)
P4241075642	THORP	WI		11/08/2024	07/13/2026	136,004		143			143		130,900	130,900		(4,751)	(4,751)
P4241076299	STRATFORD	NJ		12/16/2024	07/15/2026	161,175		132			132		156,118	156,118		(4,501)	(4,501)
P4241178253	GILBERT	AZ		12/02/2024	06/10/2026	321,373		128			128		315,000	315,000		(6,454)	(6,454)
P4250387306	BLACK HAWK	CO		04/04/2025	08/03/2026	380,400		254			254		369,962	369,962		(7,500)	(7,500)
P4250490125	PALMETTO BAY	FL		04/30/2025	06/22/2026	1,318,718		462			462		1,295,818	1,295,818		(18,580)	(18,580)
P4250490955	GLENDALE	AZ		05/29/2025	06/08/2026	285,804		189			189		277,290	277,290		(6,995)	(6,995)
P4250591839	ZEPHYRHILLS	FL		06/12/2025	07/02/2026	173,257		101			101		168,394	168,394		(3,825)	(3,825)
P4251005673	APTOS	CA		11/12/2025	08/20/2026			305			305		685,153	685,153		(23,405)	(23,405)
P4260319487	BRISTOL	RI		04/01/2026	06/26/2026			27			27		229,802	229,802		(10,350)	(10,350)
P5220116098	MABLETON	GA		08/13/2025	06/18/2026	188,895		277			277		180,251	180,251		(6,586)	(6,586)
P5220518645	INDIANAPOLIS	IN		12/01/2024	06/29/2026	210,277		527			527		199,211	199,211		(9,944)	(9,944)
P5220518729	AUSTIN	TX		12/01/2024	06/29/2026	1,128,140		1,115			1,115		1,100,285	1,100,285		(18,773)	(18,773)
P5220518815	OKLAHOMA CITY	OK		12/01/2024	07/27/2026	213,936							203,068	203,068		(10,489)	(10,489)
P5220519537	DAVENPORT	FL		12/01/2024	07/23/2026	566,482		1,089			1,089		542,226	542,226		(21,085)	(21,085)
P5220821621	LIBERTY	UT		12/01/2024	08/20/2026	224,270							113,971	113,971		3,958	3,958
P5220822011	WASHINGTON	DC		12/01/2024	07/14/2026	938,050		1,563			1,563		901,489	901,489		(31,494)	(31,494)
P5220822094	BROKEN BOW	OK		12/01/2024	07/08/2026	1,633,729		2,940			2,940		1,567,855	1,567,855		(53,935)	(53,935)
P5220822164	BIRMINGHAM	AL		12/01/2024	08/21/2026	134,877		219			219		129,365	129,365		(4,582)	(4,582)
P5220822319	GREENFIELD	MA		12/01/2024	06/15/2026	196,862		336			336		188,308	188,308		(7,624)	(7,624)
P5220822348	LAKE CHARLES	LA		12/01/2024	07/30/2026	278,770		523			523		266,009	266,009		(11,226)	(11,226)
P5220922838	BROKEN BOW	OK		12/01/2024	07/13/2026	399,343		40			40		395,408	395,408		(735)	(735)
P5220923542	LA VERGNE	TN		12/01/2024	06/17/2026	255,827		414			414		245,472	245,472		(9,454)	(9,454)
P5221024282	MIAMI	FL		12/01/2024	07/22/2026	421,206		734			734		402,627	402,627		(16,319)	(16,319)
P5221024423	MANISTEE	MI		12/01/2024	07/02/2026	97,921		189			189		93,623	93,623		(3,792)	(3,792)
P5221024547	WATERBURY	CT		12/01/2024	08/06/2026	281,622		421			421		264,908	264,908		(9,263)	(9,263)
P5221024597	PALM BAY	FL		12/01/2024	08/12/2026	203,148		235			235		196,660	196,660		(5,059)	(5,059)
P5221024675	MIDLAND	TX		12/01/2024	07/17/2026	778,358		1,202			1,202		743,616	743,616		(32,773)	(32,773)
P5221024752	NASHVILLE	TN		12/01/2024	07/28/2026	318,219		(50)			(50)		319,800	319,800		1,714	1,714
P5221126020	NEWPORT NEWS	VA		12/01/2024	06/04/2026	246,154		303			303		239,337	239,337		(5,836)	(5,836)
P5221126153	BRIDGEPORT	CT		12/01/2024	07/01/2026	263,232		292			292		254,950	254,950		(7,162)	(7,162)
P5221126361	CHICAGO	IL		12/29/2022	07/22/2026	360,026							360,026	162,697		(197,330)	(197,330)
P5230330217	THOUSAND PALMS	CA		12/01/2024	07/01/2026	211,709		443			443		201,098	201,098		(9,712)	(9,712)
P5230331370	ORLANDO	FL		12/01/2024	07/17/2026	178,344		303			303		170,396	170,396		(7,074)	(7,074)
P5230331512	CINNAMINSON	NJ		12/01/2024	08/24/2026	229,405		177			177		225,243	225,243		(4,280)	(4,280)
P5230432252	WEST PALM BEACH	FL		12/01/2024	06/29/2026	1,042,843		892			892		1,016,052	1,016,052		(22,213)	(22,213)
P5230432753	WELLINGTON	CO		12/01/2024	08/10/2026	759,172							727,619	727,619		(31,553)	(31,553)
P5230433105	DULUTH	GA		12/01/2024	06/03/2026	386,534		43			43		383,804	383,804		(1,015)	(1,015)
P5230533764	CASTRO VALLEY	CA		12/01/2024	07/14/2026	1,142,204		1,015			1,015		1,112,745	1,112,745		(22,089)	(22,089)
P5230533979	BATON ROUGE	LA		12/01/2024	06/30/2026	248,871		255			255		241,766	241,766		(5,904)	(5,904)
P5230534512	WINTER HAVEN	FL		12/01/2024	06/08/2026	129,285		238			238		122,780	122,780		(6,077)	(6,077)
P5230534672	GEORGETOWN	TX		12/01/2024	08/24/2026	839,598		1,508			1,508		801,310	801,310		(32,985)	(32,985)
P5230534963	ARLINGTON	TX		12/01/2024	08/28/2026	227,020		429			429		215,385	215,385		(10,689)	(10,689)
P5230635704	WOODBURN	OR		12/01/2024	07/13/2026	275,296		744			744		260,936	260,936		(11,935)	(11,935)
P5230738387	TITUSVILLE	FL		12/01/2024	07/31/2026	102,602		224			224		97,238	97,238		(4,825)	(4,825)
P5230738405	CLEVELAND	OH		12/01/2024	08/19/2026	499,392		481			481		484,668	484,668		(11,575)	(11,575)
P5231146659	CONWAY	SC		12/01/2024	07/16/2026	181,977		80			80		179,111	179,111		(2,016)	(2,016)
P5240457250	SALINAS	CA		12/01/2024	07/27/2026	586,339		407			407		573,352	573,352		(9,462)	(9,462)

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

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	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					
P5240458033	NAPLES	FL		12/01/2024	06/24/2026	435,419		86			86		431,735	431,735		(1,907)	(1,907)
P5240560237	FRISCO	TX		05/16/2024	06/30/2026	616,505		1,095			1,095		587,606	587,606		(26,792)	(26,792)
P5240560591	LOUISA	VA		12/01/2024	06/08/2026	159,189		109			109		155,900	155,900		(2,407)	(2,407)
P5240560891	MARSHVILLE	NC		12/01/2024	06/17/2026	260,630		335			335		246,149	246,149		(14,700)	(14,700)
P5240560910	RENO	NV		12/01/2024	06/02/2026	1,049,616		1,324			1,324		1,014,002	1,014,002		(30,728)	(30,728)
P5240663213	TREASURE ISLAND	FL		12/01/2024	07/22/2026	2,205,624		2,932			2,932		2,123,313	2,123,313		(71,353)	(71,353)
P5240663490	MOUNTAIN HOME	ID		12/01/2024	08/17/2026	264,643		416			416		252,850	252,850		(10,414)	(10,414)
P5240663636	QUINCY	MI		12/01/2024	06/16/2026	248,533		334			334		240,134	240,134		(8,619)	(8,619)
P5240665221	BLUFFTON	SC		12/01/2024	07/24/2026	417,880		808			808		397,590	397,590		(18,126)	(18,126)
P5240665247	UNION CITY	GA		12/01/2024	07/22/2026	287,309		220			220		278,946	278,946		(7,737)	(7,737)
P5240665549	PLANTATION	FL		12/01/2024	08/27/2026	204,577		407			407		193,250	193,250		(8,938)	(8,938)
P5240869765	CAMANO ISLAND	WA		10/08/2024	08/28/2026	325,797		784			784		308,033	308,033		(15,695)	(15,695)
P5240971728	WASHINGTON	DC		08/13/2025	08/27/2026	438,722		224			224		427,244	427,244		(8,499)	(8,499)
P5240972980	POOLER	GA		10/04/2024	06/15/2026	241,153		295			295		234,071	234,071		(6,117)	(6,117)
P5240974159	GATLINBURG	TN		10/24/2024	07/01/2026	811,472		611			611		791,094	791,094		(17,351)	(17,351)
P5240974616	HOUSTON	TX		08/13/2025	07/28/2026	287,545		160			160		279,977	279,977		(5,720)	(5,720)
P5240974698	OCEAN TOWNSHIP	NJ		10/31/2024	07/29/2026	635,729		500			500		619,473	619,473		(12,591)	(12,591)
P5240974828	GRESHAM	OR		10/11/2024	08/21/2026	359,307		792			792		340,617	340,617		(14,743)	(14,743)
P5241075608	HOMESTEAD	FL		10/18/2024	08/11/2026	652,825		1,032			1,032		622,022	622,022		(28,316)	(28,316)
P5241075665	MELBOURNE	FL		11/04/2024	07/14/2026	400,267		692			692		383,287	383,287		(14,524)	(14,524)
P5241077792	AUGUSTA	GA		11/21/2024	08/25/2026	128,214		209			209		121,644	121,644		(5,644)	(5,644)
P5241078124	SAN ANTONIO	TX		11/26/2024	06/29/2026	389,643		52			52		385,978	385,978		(1,221)	(1,221)
P5241178534	VONORE	TN		12/06/2024	07/31/2026	269,978		344			344		259,334	259,334		(9,509)	(9,509)
P5241179335	LOWELL	NC		05/27/2025	07/20/2026	385,156		124			124		377,365	377,365		(6,206)	(6,206)
P5250184433	VERONA	PA		03/10/2025	07/21/2026	136,308		69			69		133,272	133,272		(2,355)	(2,355)
P5250388242	ALICE	TX		04/11/2025	06/15/2026	166,469		203			203		158,617	158,617		(7,200)	(7,200)
P5250388341	WINFIELD	IN		05/09/2025	06/05/2026	280,399		36			36		277,755	277,755		(1,150)	(1,150)
P5250488919	ANTIOCH	CA		04/25/2025	06/17/2026	108,949		55			55		106,323	106,323		(2,144)	(2,144)
P5250489625	CLEWISTON	FL		04/28/2025	08/20/2026	172,272		621			621		160,955	160,955		(7,116)	(7,116)
P5250489960	METAIRIE	LA		04/25/2025	07/23/2026	191,708		242			242		182,164	182,164		(8,918)	(8,918)
P5250592870	OAK GROVE	KY		07/21/2025	05/21/2026	121,354		58			58		116,455	116,455		(4,918)	(4,918)
P5250902275	HALTOM CITY	TX		11/05/2025	07/14/2026	167,176							164,858	164,858		(2,148)	(2,148)
P5251006550	VIRGINIA BEACH	VA		11/17/2025	07/24/2026	1,143,151		521			521		1,093,324	1,093,324		(43,967)	(43,967)
P5251006674	BURKE	VA		11/13/2025	07/14/2026	574,749		1,228			1,228		336,697	336,697		(24,750)	(24,750)
P5251006900	IRVINE	CA		12/02/2025	06/30/2026			16,171			16,171		16,876	16,876		(22,500)	(22,500)
P5260318944	MANASSAS	VA		03/31/2026	06/15/2026			20			20		385,276	385,276		(8,091)	(8,091)
P5260421726	BRADENTON	FL		04/28/2026	07/20/2026								796,899	796,899		(32,891)	(32,891)
P6230324480	ANNVILLE	PA		12/01/2024	07/09/2026	125,853		104			104		123,007	123,007		(2,430)	(2,430)
P6231025337	PITTSBURGH	PA		12/01/2024	06/18/2026	119,515		518			518		109,826	109,826		(5,927)	(5,927)
P8210800018	COLUMBIA	SC		06/30/2021	08/31/2026	142,326							139,750	139,750		(2,576)	(2,576)
P8210800019	BLYTHEWOOD	SC		06/30/2021	08/31/2026	178,735							175,500	175,500		(3,235)	(3,235)
P8210800020	SIMPSONVILLE	SC		07/23/2021	08/31/2026	175,426							172,250	172,250		(3,176)	(3,176)
P8210800021	INMAN	SC		07/19/2021	08/31/2026	175,426							172,250	172,250		(3,176)	(3,176)
P8210800022	NORTH CHARLESTON	SC		07/20/2021	08/31/2026	231,694							227,500	227,500		(4,194)	(4,194)
P8210800023	SUMMERVILLE	SC		07/21/2021	08/31/2026	231,694							227,500	227,500		(4,194)	(4,194)
P8210800025	COLUMBIA	SC		07/12/2021	08/31/2026	168,806							165,750	165,750		(3,056)	(3,056)
R2004956496	JACKSONVILLE	FL	S	10/26/2021	06/23/2026	123,433							123,433	123,433			
R2004956793	CHARLOTTE	NC	S	01/31/2022	06/24/2026	273,109							273,109	273,109			
R2004957338	PHOENIX	AZ	S	03/28/2022	06/12/2026	413,365							413,365	413,365			
R2004958842	PINEVILLE	NC	S	03/09/2023	08/04/2026	336,605							336,605	336,605			
R2004959169	CARTERSVILLE	GA	S	04/11/2023	08/27/2026	208,452							208,452	208,452			
S1272168	WOODMERE	NY		11/10/2025	06/16/2026	1,721,936		865			865		1,657,104	1,656,093		(59,234)	(59,234)

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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					
S802510235933	AVON	CO		11/21/2025	07/22/2026	509,211		221			221		491,965	491,965		(14,405)	(14,405)
0199999. Mortgages closed by repayment						207,198,248		108,178			108,178		240,263,084	240,010,512		(1,725,130)	(1,725,130)
26N11-4004484	COLORADO SPRINGS	CO		07/11/2019		13,065,218					36,196						
26N11-414748	HOBOKEN	NJ		02/14/2020		11,568,576		131,859			131,859						
26N991661	ASHBURN	VA		11/08/2024		3,272,071				88,328	88,328						
26N9921B3	SAN JOSE	CA		08/25/2025		1,481,612				90,000	90,000						
900252	CHATTANOOGA	TN		12/01/2024		936,438							57,626	57,626			
901092	CLOVER	SC		12/01/2024		262,613							22,715	22,715			
901172	BETHESDA	MD		12/01/2024		209,419							26,558	26,558			
901187	DALLAS	TX		12/01/2024		118,806							20,351	20,351			
901205	AUSTIN	TX		12/01/2024		258,701							65,847	65,847			
901331	CARROLLTON	TX		12/01/2024		226,255							26,208	26,208			
901345	RANCHO SANTA MARGARI	CA		12/01/2024		315,124							33,739	33,739			
901368	HOUSTON	TX		12/01/2024		345,927							35,674	35,674			
901535	SALT LAKE CITY	UT		12/01/2024		281,826							23,318	23,318			
901610	SPRINGFIELD	MO		12/01/2024		580,126							38,088	38,088			
901636	PASADENA	CA		12/01/2024		1,532,722							90,559	90,559			
901643	SNELVILLE	GA		10/01/2012		397,003							23,311	23,311			
901645	WEST SENECA	NY		12/01/2024		908,398							52,421	52,421			
901646	BENICIA	CA		12/01/2024		167,738							22,234	22,234			
901651	MILL VALLEY	CA		12/01/2024		502,312							63,713	63,713			
901661	PINSON	AL		12/01/2024		799,712							98,243	98,243			
901665	ATLANTA	GA		12/01/2024		885,514							50,135	50,135			
901668	FOLSOM	PA		12/01/2024		574,635							31,842	31,842			
901679	PHENIX CITY	AL		12/01/2024		987,873							18,204	18,204			
901682	MARYVILLE	TN		12/13/2012		815,886							46,807	46,807			
901707	TUCSON	AZ		12/01/2024		2,253,930							116,751	116,751			
901716	KENNESAW	GA		02/28/2013		496,289							26,410	26,410			
901717	WEST PALM BEACH	FL		03/05/2013		1,649,370							48,316	48,316			
901730	BLAINE	MN		12/01/2024		1,305,813							68,970	68,970			
901734	ROMEOVILLE	IL		12/01/2024		502,185							25,782	25,782			
901746	MOBILE	AL		12/01/2024		271,006							25,356	25,356			
901753	KIRKLAND	WA		04/30/2013		378,709							36,982	36,982			
901764	MOBILE	AL		12/01/2024		579,520							32,338	32,338			
901767	MILL VALLEY	CA		12/01/2024		266,428							24,072	24,072			
901777	ROCKY MOUNT	NC		12/01/2024		938,375							46,175	46,175			
901782	AGOURA HILLS	CA		08/14/2013		854,936							40,839	40,839			
901794	BOYNTON BEACH	FL		12/01/2024		1,619,119							23,663	23,663			
901808	ANN ARBOR	MI		12/01/2024		790,535							37,404	37,404			
901820	CARROLLTON	GA		09/26/2013		541,939							24,779	24,779			
901821	ATHENS	GA		12/01/2024		950,771							43,473	43,473			
901823	EL PASO	TX		12/01/2024		889,067							73,183	73,183			
901857	NEW YORK	NY		12/01/2024		1,352,134							59,532	59,532			
901863	CHITTENANGO	NY		12/19/2013		1,195,321							51,622	51,622			
901881	VIRGINIA BEACH	VA		12/01/2024		767,744							32,569	32,569			
901882	EXTON	PA		01/23/2014		262,929							6,371	6,371			
901898	ODESSA	TX		12/01/2024		1,154,183							47,970	47,970			
901899	ODESSA	TX		12/01/2024		1,319,065							54,823	54,823			
901911	NEW HUDSON	MI		12/01/2024		1,721,184							67,017	67,017			
901912	BLOOMFIELD HILLS	MI		12/01/2024		1,816,562							70,503	70,503			
901920	FORT WORTH	TX		12/01/2024		3,891,157							144,963	144,963			

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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					
901931	AMES	IA		12/01/2024		1,610,643							59,905	59,905			
901932	KENNESAW	GA		09/17/2014		1,097,441							41,141	41,141			
901933	CRANBURY	NJ		12/02/2014		905,877							51,970	51,970			
901947	CHICAGO	IL		12/12/2014		1,332,994							77,083	77,083			
901948	CHICAGO	IL		12/01/2024		1,153,040							66,677	66,677			
901959	TUCSON	AZ		12/23/2014		713,756							40,081	40,081			
901961	VALENCIA	CA		12/01/2024		2,212,672							80,622	80,622			
901969	MUKILTEO	WA		12/01/2024		521,179							28,747	28,747			
901983	MONTICELLO	MN		12/01/2024		825,263							27,963	27,963			
901989	STERLING HEIGHTS	MI		06/17/2015		2,482,425							82,301	82,301			
901998	OMAHA	NE		05/15/2015		2,574,871							89,419	89,419			
902004	LAS VEGAS	NV		12/01/2024		1,198,657							61,093	61,093			
902008	SAN JOSE	CA		12/01/2024		977,379							32,937	32,937			
902012	FARMERS BRANCH	TX		06/01/2015		1,597,663							53,936	53,936			
902016	AUSTIN	TX		06/19/2015		800,838							39,911	39,911			
902017	SAN JOSE	CA		12/01/2024		4,062,369							133,776	133,776			
902020	SALEM	OR		06/16/2015		805,907							52,441	52,441			
902022	WARREN	MI		06/17/2015		1,221,781							60,964	60,964			
902030	AUBURN	WA		06/25/2015		667,286							33,256	33,256			
902035	ST PAUL	MN		12/01/2024		2,491,871		1,130			1,130		83,736	83,736			
902039	CORPUS CHRISTI	TX		12/01/2024		1,079,786							34,756	34,756			
902040	PORT ARANSAS	TX		12/01/2024		1,363,168							43,877	43,877			
902043	OCOEE	FL		12/01/2024		559,641							26,174	26,174			
902044	ORLANDO	FL		12/01/2024		879,435							41,130	41,130			
902050	ALBUQUERQUE	NM		08/13/2015		3,294,792							107,689	107,689			
902061	STAFFORD	TX		09/29/2015		2,477,933							78,406	78,406			
902063	BELLEVUE	WA		12/01/2024		4,036,368							126,470	126,470			
902066	SERLING HEIGHTS	MI		01/14/2016		691,514							76,096	76,096			
902068	AUSTIN	TX		12/01/2024		2,971,147							90,018	90,018			
902070	SAN ANTONIO	TX		12/01/2024		1,300,584							39,750	39,750			
902079	BOULDER	CO		12/01/2024		867,102							44,220	44,220			
902080	GAINESVILLE	FL		12/01/2024		1,530,018							46,533	46,533			
902081	GAINESVILLE	FL		12/01/2024		1,530,018							46,533	46,533			
902082	ADDISON	TX		12/30/2015		1,114,313							63,844	63,844			
902108	PORTLAND	OR		12/01/2024		1,742,583							49,520	49,520			
902109	KINGSTON BOROUGH	PA		12/01/2024		3,043,057							3,759	3,759			
902111	DALLAS	TX		12/01/2024		6,364,587							185,030	185,030			
902112	ST. LOUIS	MO		05/24/2016		3,200,823							91,400	91,400			
902118	FLORA	MS		06/13/2016		601,627		37			37		55,302	55,302			
902121	KENNESAW	GA		12/01/2024		5,553,650		2,662			2,662		108,359	108,359			
902122	ROSWELL	GA		06/23/2016		2,434,455							47,099	47,099			
902123	CONYERS	GA		12/01/2024		1,792,691							34,683	34,683			
902124	SMYRNA	GA		12/01/2024		2,560,331		1,277			1,277		49,972	49,972			
902125	SMYRNA	GA		12/01/2024		3,279,808		1,679			1,679		64,030	64,030			
902126	NORCROSS	GA		12/01/2024		1,925,288							37,248	37,248			
902127	CARTERSVILLE	GA		12/01/2024		2,363,278		1,023			1,023		46,073	46,073			
902128	MARIETTA	GA		12/01/2024		2,063,321		1,487			1,487		40,429	40,429			
902129	CONYERS	GA		12/01/2024		1,512,445							28,886	28,886			
902131	CHARLOTTE	NC		12/01/2024		2,964,210							83,487	83,487			
902134	EAGAN	MN		07/01/2016		678,835							27,125	27,125			
902136	NEWINGTON	VA		12/01/2024		12,957,746							138,334	138,334			

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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					
902137	EDINA	MN		12/01/2024		2,986,393							15,180	15,180			
902138	ALPHARETTA	GA		08/10/2016		2,399,031							66,330	66,330			
902141	MENTOR	OH		12/01/2024		1,872,404							13,958	13,958			
902142	ARLINGTON	VA		12/01/2024		890,711							6,795	6,795			
902143	LAS VEGAS	NV		12/01/2024		2,367,611							17,486	17,486			
902145	WARREN	MI		12/01/2024		1,567,641							28,272	28,272			
902147	BLACKLICK (COLUMBUS)	OH		12/01/2024		2,541,581							18,767	18,767			
902148	HARRISBURG	PA		12/01/2024		1,616,168							12,581	12,581			
902149	YORBA LINDA	CA		12/01/2024		1,495,527							16,825	16,825			
902150	JACKSONVILLE	FL		12/01/2024		5,815,779							157,227	157,227			
902151	CHESAPEAKE	VA		12/01/2024		1,745,097							19,492	19,492			
902152	BROWNSVILLE	TX		12/01/2024		4,619,954							127,180	127,180			
902154	CHARLOTTE	NC		12/01/2024		1,606,759							18,367	18,367			
902156	OREM	UT		12/01/2024		3,388,775							12,678	12,678			
902157	GIG HARBOR	WA		12/01/2024		5,452,409		3,338			3,338		36,247	36,247			
902159	SNELLVILLE	GA		12/01/2024		1,862,957							21,494	21,494			
902160	LITTLETON	CO		03/01/2025		10,928,208							85,193	85,193			
902161	SAN ANTONIO	TX		03/01/2025		13,510,819							151,320	151,320			
902162	HOUSTON	TX		12/01/2024		467,807							35,763	35,763			
902163	GLEN BURNIE	MD		12/01/2024		5,658,755							62,153	62,153			
902164	SPOKANE VALLEY	WA		12/01/2016		1,657,081							18,335	18,335			
902165	OAKWOOD VILLAGE	OH		12/01/2024		2,355,247							25,514	25,514			
902166	INDEPENDENCE	OH		12/01/2024		1,405,551							15,226	15,226			
902168	SAN ANTONIO	TX		12/01/2024		1,975,368							21,399	21,399			
902169	CRESTVIEW	FL		12/01/2024		4,721,231							82,751	82,751			
902172	MIDVALE	UT		12/01/2024		6,128,637							63,230	63,230			
902173	SAN DIEGO	CA		04/11/2017		4,350,456							73,443	73,443			
902174	CYPRESS	CA		03/01/2025		9,138,779							64,470	64,470			
902175	CUMMING	GA		02/01/2017		1,993,073							52,463	52,463			
902176	SAVANNAH	GA		02/01/2017		2,676,414							70,450	70,450			
902177	SAVANNAH	GA		02/01/2017		3,701,422							97,431	97,431			
902178	NORCROSS	GA		02/01/2017		1,042,093							27,430	27,430			
902179	CULVER CITY	CA		12/01/2024		1,183,968							12,110	12,110			
902180	WILMINGTON	DE		12/01/2024		3,084,428							47,459	47,459			
902181	COCOA	FL		12/01/2024		243,719							52,013	52,013			
902182	LAS VEGAS	NV		12/01/2024		6,824,182							118,290	118,290			
902183	NOTTINGHAM	MD		12/01/2024		4,988,404							52,671	52,671			
902190	GAHANNA	OH		12/01/2024		4,308,546							44,202	44,202			
902191	MORAGA	CA		12/01/2024		3,128,043							31,473	31,473			
902194	CINCINNATI	OH		12/01/2024		3,201,473							32,258	32,258			
902195	SOUTH JORDAN	UT		12/01/2024		9,368,658							97,237	97,237			
902196	SOUTH JORDAN	UT		12/01/2024		12,465,736							129,381	129,381			
902197	PALANTINE	IL		12/01/2024		1,654,067							16,310	16,310			
902199	TUCSON	AZ		12/01/2024		3,178,633							52,077	52,077			
902202	TUCSON	AZ		12/01/2024		4,625,051							44,940	44,940			
902206	MINNETONKA	MN		03/01/2025		9,621,409							134,631	134,631			
902207	CHARLESTON	SC		12/01/2024		3,559,985							58,826	58,826			
902208	DALLAS	TX		07/12/2017		2,388,292							20,479	20,479			
902209	SCOTTSDALE	AZ		03/01/2025		13,294,102							134,188	134,188			
902215	SPOKANE VALLEY	WA		03/01/2025		7,200,998							61,889	61,889			
902217	SPRINGFIELD	OR		12/01/2024		3,664,973							36,956	36,956			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902218	HAWAIIAN GARDENS	CA		12/01/2024		9,471,566							64,316	64,316			
902220	ORLANDO	FL		03/01/2025		10,643,457							170,454	170,454			
902221	ST. LOUIS	MO		12/01/2024		2,170,724							36,859	36,859			
902222	MESA	AZ		12/01/2024		4,336,018							43,076	43,076			
902223	LIVERPOOL	NY		12/01/2024		3,375,173							22,885	22,885			
902224	LOS ANGELES	CA		12/01/2024		6,694,862							66,981	66,981			
902226	LAKEWOOD	CO		12/01/2024		1,371,059							13,853	13,853			
902227	COSTA MESA	CA		10/04/2017		1,387,672							22,972	22,972			
902228	SEATTLE	WA		12/01/2024		2,370,368							23,655	23,655			
902230	MESQUITE	TX		12/01/2024		6,518,526							106,593	106,593			
902231	NOTTINGHAM	MD		03/01/2025		14,316,286							98,527	98,527			
902233	WILSONVILLE	OR		12/01/2024		1,975,101							13,988	13,988			
902234	ALEXANDRIA	VA		10/02/2017		2,506,902							40,722	40,722			
902235	HALFMOON	NY		03/01/2025		18,050,412							120,340	120,340			
902236	BOISE	ID		10/31/2017		2,025,551							13,862	13,862			
902237	ONTARIO	CA		10/05/2017		1,824,373							17,890	17,890			
902238	FORT WORTH	TX		12/01/2024		1,797,007							28,492	28,492			
902239	VERNON	CA		11/02/2017		2,005,770							46,547	46,547			
902240	LONG BEACH	CA		12/01/2024		3,114,972							71,354	71,354			
902241	WOODLAND HILLS	CA		09/27/2017		3,362,924							23,336	23,336			
902242	ALPHARETTA	GA		10/24/2017		5,345,004							127,600	127,600			
902243	ALPHARETTA	GA		10/24/2017		2,272,007							54,239	54,239			
902244	MARIETTA	GA		12/01/2024		4,922,876							48,774	48,774			
902245	WESTLAKE VILLAGE	CA		03/01/2025		10,096,332							70,158	70,158			
902246	ALPHARETTA	GA		10/31/2017		2,827,739							47,330	47,330			
902247	JACKSONVILLE BEACH	FL		12/01/2024		2,646,911							26,414	26,414			
902248	SAN ANTONIO	TX		12/01/2024		2,970,954							29,254	29,254			
902249	CHARLOTTE	NC		12/01/2024		2,299,819							23,231	23,231			
902250	CHATSWORTH	CA		10/25/2017		3,345,958		763			763		23,489	23,489			
902255	JACKSONVILLE BEACH	FL		12/01/2024		2,844,442							28,386	28,386			
902256	JACKSONVILLE	FL		12/01/2024		6,479,007							64,656	64,656			
902257	SACRAMENTO	CA		12/01/2024		2,811,749							45,462	45,462			
902258	PORTSMOUTH	VA		12/01/2024		3,771,110							36,867	36,867			
902259	EVERETT	WA		12/01/2024		2,827,131							27,569	27,569			
902260	ESCONDIDO	CA		01/30/2018		1,783,639							17,748	17,748			
902261	GAINESVILLE	GA		12/01/2024		10,740,838							95,614	95,614			
902262	MEMPHIS	TN		12/01/2024		4,155,058							40,093	40,093			
902263	OREM	UT		12/01/2024		5,033,868							77,218	77,218			
902268	MADISON	WI		12/01/2024		1,418,628							22,315	22,315			
902269	SANTA ANA	CA		01/25/2018		20,309,206							136,444	136,444			
902270	NORFOLK	VA		02/27/2018		3,521,592							17,642	17,642			
902272	HUNTSVILLE	AL		12/01/2024		2,543,660							25,159	25,159			
902273	FREDERICK	MD		12/01/2024		6,032,080							53,701	53,701			
902274	BRADENTON	FL		12/01/2024		1,965,825							41,694	41,694			
902276	FLOWOOD	MS		12/01/2024		1,139,974							17,465	17,465			
902277	FLOWOOD	MS		12/01/2024		1,574,249							24,118	24,118			
902278	HILLIARD	OH		12/01/2024		2,111,075							19,526	19,526			
902279	VIRGINIA BEACH	VA		12/01/2024		2,590,537							25,091	25,091			
902280	LAS VEGAS	NV		12/01/2024		7,334,708							56,597	56,597			
902281	CORONA	CA		04/26/2018		2,566,996							17,258	17,258			
902282	HAZELWOOD	MO		12/01/2024		7,614,663							67,949	67,949			

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	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					
902283	BROOK PARK	OH		12/01/2024		10,486,265							101,464	101,464			
902284	MIDLAND	TX		12/01/2024		3,185,858							29,428	29,428			
902285	JACKSONVILLE	FL		12/01/2024		2,211,815							32,174	32,174			
902286	SALT LAKE CITY	UT		12/01/2024		2,343,989							14,312	14,312			
902288	COLUMBIA	MD		03/01/2025		11,106,439							58,539	58,539			
902289	NORTH OLMSTED	OH		12/01/2024		2,426,615							14,971	14,971			
902290	NILES	OH		05/31/2018		2,554,332							38,076	38,076			
902292	MILWAUKEE	WI		12/01/2024		2,877,009							42,975	42,975			
902293	CLINTON	MS		12/01/2024		3,134,473							18,798	18,798			
902294	MOUNT PLEASANT	SC		12/01/2024		2,603,982							23,878	23,878			
902295	WILLOWICK	OH		12/01/2024		3,203,420							19,881	19,881			
902297	MILWAUKEE	WI		03/01/2025		13,286,095							89,503	89,503			
902298	CORONA	CA		12/01/2024		2,153,427							13,860	13,860			
902299	CLINTON	MS		12/01/2024		954,131							8,191	8,191			
902301	RENTON	WA		06/19/2018		2,155,064							13,810	13,810			
902303	AMERICAN FORK	UT		12/01/2024		8,105,263							73,610	73,610			
902305	SIGNAL HILLS	CA		07/11/2018		3,922,148							23,664	23,664			
902307	TWINSBURG	OH		12/01/2024		1,660,519							34,943	34,943			
902308	ALBUQUERQUE	NM		12/01/2024		7,169,467							64,899	64,899			
902309	ALBUQUERQUE	NM		12/01/2024		1,894,197		148			148		13,460	13,460			
902310	MONTCLAIR	CA		12/01/2024		5,989,246							37,243	37,243			
902311	FAYETTEVILLE	NC		06/28/2018		10,436,773							51,637	51,637			
902312	LITTLETON	CO		12/01/2024		2,053,550							18,309	18,309			
902313	MENLO PARK	CA		12/01/2024		2,204,614							20,240	20,240			
902314	CORPUS CHRISTI	TX		12/01/2024		4,123,878							36,320	36,320			
902316	PITTSBURGH	PA		12/01/2024		2,011,950							28,199	28,199			
902317	HENDERSON	NV		12/01/2024		2,047,241							14,814	14,814			
902318	LOS GATOS	CA		12/01/2024		3,307,012							48,768	48,768			
902319	LIVERPOOL	NY		12/01/2024		4,551,359							26,896	26,896			
902320	LAS VEGAS	NV		08/30/2018		3,260,513							20,095	20,095			
902321	SAN ANTONIO	TX		03/01/2025		16,152,052							332,346	332,346			
902322	WESTMONT	IL		12/01/2024		5,846,145							36,303	36,303			
902323	FORT WORTH	TX		10/01/2018		3,718,773							22,172	22,172			
902324	TIMONIUM	MD		12/01/2024		2,048,420							18,543	18,543			
902325	ROSEVILLE	MI		09/13/2018		1,191,321							10,778	10,778			
902326	MILWAUKEE	WI		12/01/2024		8,491,922							47,683	47,683			
902328	PORTLAND	OR		12/01/2024		5,931,354							44,972	44,972			
902329	PEWAUKEE	WI		12/01/2024		6,129,089							57,287	57,287			
902330	CHARLOTTE	NC		12/01/2024		2,000,323							12,655	12,655			
902331	SANTA CLARITA	CA		10/17/2018		2,094,597							29,832	29,832			
902332	COLLEGE STATION	TX		12/01/2024		3,576,397							20,906	20,906			
902334	MURRAY	UT		12/01/2024		2,896,355							25,550	25,550			
902335	MURRAY	UT		12/01/2024		3,045,986							32,426	32,426			
902337	CHICAGO	IL		12/01/2024		4,243,878							36,531	36,531			
902339	MCALLEN	TX		03/01/2025		12,229,966							74,167	74,167			
902341	SANTA FE SPRINGS	CA		01/10/2019		11,945,603							52,661	52,661			
902342	TWINSBURG	OH		12/01/2024		5,914,801							52,450	52,450			
902344	PORTLAND	OR		12/01/2024		2,216,897							18,841	18,841			
902345	ST CLOUD	MN		12/01/2024		2,545,086							14,303	14,303			
902346	CHARLOTTE	NC		12/01/2024		12,092,610							83,130	83,130			
902347	MARIETTA	GA		12/01/2024		1,937,464							16,025	16,025			

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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					
902348	MARIETTA	GA		02/07/2019		1,938,306							16,118	16,118			
902350	TUKWILA	WA		02/28/2019		3,064,953							41,533	41,533			
902351	ABINGDON	MD		12/01/2024		7,634,888							64,011	64,011			
902352	HOUSTON	TX		12/01/2024		6,352,317							50,859	50,859			
902353	MOORESTOWN	NJ		12/01/2024		7,387,452							63,426	63,426			
902356	ALBUQUERQUE	NM		02/01/2019		2,038,809							29,003	29,003			
902357	ALBUQUERQUE	NM		12/01/2024		3,549,038							50,487	50,487			
902359	SOUTH SALT LAKE	UT		12/01/2024		3,691,592							21,231	21,231			
902360	NEWPORT BEACH	CA		03/01/2025		13,677,012							80,499	80,499			
902361	MIDDLETOWN	NJ		12/01/2024		19,433,793							113,507	113,507			
902362	PASADENA	TX		02/27/2019		4,904,273							94,911	94,911			
902364	ST CLOUD	MN		12/01/2024		3,242,775							19,086	19,086			
902366	COLUMBUS	OH		12/01/2024		3,664,276							32,910	32,910			
902368	ADDISON	TX		05/01/2019		5,563,510							46,804	46,804			
902370	GARDNER	KS		12/01/2024		2,813,953		365			365		17,377	17,377			
902371	MOUNT PROSPECT	IL		12/01/2024		2,185,485							18,639	18,639			
902373	LOS ANGELES	CA		05/29/2019		9,507,945							51,663	51,663			
902376	OCEANSIDE	CA		12/01/2024		4,837,169							24,671	24,671			
902377	BROOKLYN	NY		12/01/2024		13,594,682							112,954	112,954			
902380	STERLING	VA		03/01/2025		18,271,798							131,349	131,349			
902381	CHICAGO	IL		12/01/2024		5,520,134							31,676	31,676			
902382	HOUSTON	TX		12/01/2024		2,703,265							18,274	18,274			
902383	PORTLAND	OR		12/01/2024		7,340,968							97,851	97,851			
902384	NASHVILLE	TN		12/01/2024		2,339,023							30,962	30,962			
902385	TUKWILA	WA		12/01/2024		871,478							2,567	2,567			
902386	SANTA FE SPRINGS	CA		07/17/2019		4,102,603							20,156	20,156			
902387	PEACHTREE CORNERS	GA		12/01/2024		6,290,355							53,054	53,054			
902388	HIGHLAND PARK	MI		12/01/2024		2,808,753							37,313	37,313			
902389	BENSALEM	PA		12/01/2024		1,999,516							17,534	17,534			
902390	MIDDLE RIVER	MD		12/01/2024		13,627,425							121,710	121,710			
902391	BENSALEM	PA		12/01/2024		1,518,917							13,170	13,170			
902392	BLAINE	MN		12/01/2024		1,687,685							14,633	14,633			
902393	ALBUQUERQUE	NM		03/01/2025		4,879,445							29,860	29,860			
902394	CREVE COEUR	MO		12/01/2024		1,513,667							13,349	13,349			
902395	MIDDLETON	WI		12/01/2024		2,905,933							18,225	18,225			
902396	FORT WORTH	TX		12/01/2024		1,403,011							35,214	35,214			
902397	JACKSONVILLE	FL		12/01/2024		8,852,335							77,680	77,680			
902398	COVINGTON	WA		03/01/2025		10,592,108							65,340	65,340			
902400	STERLING HEIGHTS	MI		03/01/2025		5,833,387							36,339	36,339			
902401	SACRAMENTO	CA		03/01/2025		12,472,297							80,295	80,295			
902402	ELMA	NY		12/01/2024		2,852,774							37,903	37,903			
902403	WALDORF	MD		12/01/2024		3,840,832							34,773	34,773			
902404	IRVINE	CA		12/01/2024		3,539,711							18,288	18,288			
902405	PHILADELPHIA	PA		12/01/2024		2,948,809							18,704	18,704			
902406	NORTHGLENN	CO		12/01/2024		6,358,144							39,433	39,433			
902407	AUBURN HILLS	MI		03/01/2025		10,687,922							56,150	56,150			
902409	SAN DIEGO	CA		12/01/2024		3,811,581							754,109	754,109			
902410	ALBUQUERQUE	NM		12/01/2024		2,145,684							28,843	28,843			
902412	SAN ANTONIO	TX		12/01/2024		4,578,917							106,614	106,614			
902413	DOWNINGTON	PA		03/01/2025		3,323,999							30,990	30,990			
902414	COLORADO SPRINGS	CO		12/01/2024		1,919,255							16,402	16,402			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902415	LANSDALE	PA		12/01/2024		1,246,500							11,621	11,621			
902417	INDIO	CA		11/21/2019		7,852,668							53,322	53,322			
902419	HOMEWOOD	AL		12/01/2024		5,881,755							43,807	43,807			
902421	BROOKLYN	NY		12/01/2024		1,652,557							21,609	21,609			
902422	ONTARIO	CA		12/01/2024		1,577,858							10,631	10,631			
902424	SAN ANTONIO	TX		12/01/2024		3,280,315							74,753	74,753			
902426	SPOKANE	WA		12/01/2024		1,654,676							10,700	10,700			
902427	EDEN PRAIRIE	MN		03/01/2025		11,284,250							64,215	64,215			
902428	ATLANTA	GA		12/20/2019		4,405,442							28,277	28,277			
902429	STILLWATER	NY		03/01/2025		22,679,047							46,856	46,856			
902430	CHICAGO	IL		12/01/2024		1,449,781							13,130	13,130			
902431	LAKEWOOD	NJ		12/01/2024		4,424,068							27,559	27,559			
902432	LAS VEGAS	NV		12/01/2024		1,179,331							10,561	10,561			
902433	CHICAGO	IL		12/01/2024		4,410,131							28,097	28,097			
902434	LEXINGTON	KY		03/01/2025		6,009,855							38,097	38,097			
902435	FOUNTAIN VALLEY	CA		03/01/2025		10,989,433							67,942	67,942			
902436	ASHBURN	VA		12/01/2024		3,103,277							19,041	19,041			
902437	CHULA VISTA	CA		01/09/2020		1,998,812							12,202	12,202			
902438	GARLAND	TX		12/01/2024		9,499,088							126,780	126,780			
902439	DOUGLASSVILLE	PA		03/01/2025		4,707,266							62,554	62,554			
902440	ANN ARBOR	MI		03/01/2025		7,561,721							40,997	40,997			
902441	LEXINGTON	KY		12/01/2024		6,518,041							41,318	41,318			
902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,016,836							32,441	32,441			
902443	HUNTINGTON BEACH	CA		12/23/2019		2,816,469							18,212	18,212			
902446	BLOOMINGTON	IN		03/01/2025		17,873,395							109,938	109,938			
902447	LA HABRA	CA		01/30/2020		12,422,329							80,523	80,523			
902449	CHARLOTTE	NC		12/01/2024		5,826,931							52,195	52,195			
902450	RIVERSIDE	CA		01/29/2020		1,351,645							12,033	12,033			
902451	WHITTIER	CA		01/30/2020		8,332,375							56,440	56,440			
902452	TAMPA	FL		03/01/2025		4,317,234							37,177	37,177			
902453	LUTHERVILLE-TIMONIUM	MD		03/01/2025		5,356,973							35,501	35,501			
902454	NEW ALBANY	IN		03/01/2025		12,108,668							77,332	77,332			
902456	LAKEWOOD	CO		12/01/2024		2,504,288							15,290	15,290			
902457	AURORA	CO		12/01/2024		2,551,240							22,156	22,156			
902458	SACRAMENTO	CA		01/27/2020		3,099,734							19,357	19,357			
902459	NEW BERLIN	WI		03/01/2025		7,969,100							74,134	74,134			
902460	MIDDLETON	WI		03/01/2025		5,465,064							50,278	50,278			
902461	AUBURN	WA		02/04/2020		1,691,083							15,127	15,127			
902462	KING OF PRUSSIA	PA		12/01/2024		1,376,875							31,148	31,148			
902463	ROWLETT	TX		12/01/2024		1,704,161							14,648	14,648			
902464	PLAINVILLE	MA		04/08/2020		12,329,972							77,675	77,675			
902465	WEST DES MOINES	IA		03/01/2025		2,969,953							18,607	18,607			
902466	WIXOM	MI		12/01/2024		3,014,745							68,588	68,588			
902467	VISTA	CA		12/01/2024		3,483,034							46,285	46,285			
902469	DARIEN	CT		12/01/2024		1,021,544							8,900	8,900			
902471	WILLOW GROVE	PA		12/01/2024		3,982,097							30,629	30,629			
902472	GRIMES	IA		03/01/2025		15,077,548							131,685	131,685			
902473	ROCKLIN	CA		12/01/2024		3,571,982							21,612	21,612			
902474	LOUISVILLE	KY		12/01/2024		2,759,825							48,860	48,860			
902475	TUALATIN	OR		12/01/2024		3,622,054							33,368	33,368			
902476	LAKE OSWEGO	OR		12/01/2024		2,021,612							18,624	18,624			

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	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					
902477	AUBURN	WA		12/01/2024		1,684,676							15,520	15,520			
902479	CENTENNIAL	CO		12/01/2024		2,554,965							22,209	22,209			
902482	ST PETERSBURG	FL		12/01/2024		4,702,767							30,599	30,599			
902483	FOSTER CITY	CA		05/05/2020		6,830,233							59,678	59,678			
902485	STERLING HEIGHTS	MI		12/01/2024		2,989,794							38,680	38,680			
902487	LA VERNE	CA		03/01/2025		15,653,579							89,929	89,929			
902489	NORTH AURORA	IL		03/01/2025		7,111,389							40,123	40,123			
902490	PROVO	UT		03/01/2025		5,805,380							36,212	36,212			
902491	SAN CLEMENTE	CA		12/01/2024		1,867,885							11,771	11,771			
902492	PLANTATION	FL		12/01/2024		1,231,556							15,831	15,831			
902494	CENTENNIAL	CO		12/01/2024		2,132,601							13,540	13,540			
902498	HOMESTEAD	FL		12/01/2024		2,895,278		1,697			1,697		66,945	66,945			
902499	MIAMI	FL		12/01/2024		3,065,698		1,791			1,791		70,882	70,882			
902500	SANTA FE	NM		12/01/2024		1,445,246							39,062	39,062			
902501	ST LOUIS PARK	MN		12/01/2024		1,775,792							14,806	14,806			
902502	MELBOURNE	FL		12/01/2024		7,938,404							103,497	103,497			
902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,087,509							8,957	8,957			
902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,305,520							18,989	18,989			
902505	SHELBY TOWNSHIP	MI		12/01/2024		2,693,134							16,675	16,675			
902506	LATHAM	NY		12/01/2024		3,848,673							81,356	81,356			
902507	SCOTTSDALE	AZ		12/01/2024		3,561,325		779			779		22,587	22,587			
902508	SCOTTSDALE	AZ		11/17/2020		2,049,925							13,619	13,619			
902509	SCOTTSDALE	AZ		11/17/2020		1,782,543							11,843	11,843			
902510	BELLEVUE	WA		11/05/2020		720,620							15,490	15,490			
902511	MEMPHIS	TN		12/01/2020		2,770,652							37,267	37,267			
902512	CHICAGO	IL		12/01/2024		2,083,963							12,192	12,192			
902513	LEXINGTON	KY		12/01/2024		2,951,714							25,188	25,188			
902514	ROCKVILLE	MD		12/15/2020		5,369,974							35,370	35,370			
902515	MIDDLETON	WI		12/01/2024		4,470,847							29,302	29,302			
902516	REDMOND	WA		12/17/2020		4,377,808							29,228	29,228			
902518	SUMNER	WA		01/25/2021		4,227,409							26,715	26,715			
902519	MOBILE	AL		03/01/2025		8,541,594							55,672	55,672			
902521	ORANGE	CA		01/12/2021		1,793,395							11,629	11,629			
902524	BOULDER	CO		12/01/2024		2,352,445							20,117	20,117			
902525	CHARLOTTE	NC		12/01/2024		2,729,305							18,825	18,825			
902526	HOMEWOOD	AL		01/29/2021		1,354,568							10,005	10,005			
902527	SOUTHAVEN	MS		01/29/2021		3,303,975							63,461	63,461			
902528	SILVER SPRING	MD		12/01/2024		2,536,993							21,136	21,136			
902530	WARREN	MI		12/01/2024		2,971,225		258			258		60,375	60,375			
902531	VAN NUYS	CA		12/01/2024		8,996,612							57,585	57,585			
902532	CORONA	CA		12/01/2024		4,108,275							52,228	52,228			
902533	GERMANTOWN	WI		12/01/2024		3,458,011							45,566	45,566			
902534	SALINA	NY		12/01/2024		4,071,041							25,494	25,494			
902535	SALINA	NY		03/01/2025		5,880,392							36,825	36,825			
902536	SALINA	NY		12/01/2024		2,397,390							15,013	15,013			
902537	OMAHA	NE		03/01/2025		7,234,934							45,447	45,447			
902538	VISTA	CA		12/01/2024		2,552,571							15,297	15,297			
902539	CHULA VISTA	CA		06/03/2021		4,125,176		2,715			2,715		24,865	24,865			
902540	LIVINGSTON	NJ		12/01/2024		6,654,673							52,869	52,869			
902541	SAN DIEGO	CA		06/02/2021		4,451,627		4,317			4,317		27,471	27,471			
902543	HOMEWOOD	AL		12/01/2024		4,882,338							10,851	10,851			

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	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					
902544	DALLAS	TX		12/01/2024		2,511,286							19,125	19,125			
902545	TUSTIN	CA		09/01/2021		1,389,243							39,480	39,480			
902546	HUNTINGTON BEACH	CA		09/14/2021		2,054,078							10,131	10,131			
902547	GLEN BURNIE	MD		03/01/2025		9,763,018							79,542	79,542			
902548	MILWAUKEE	WI		12/01/2024		8,450,382							53,808	53,808			
902549	HUNTINGTON BEACH	CA		12/01/2024		6,244,580							51,938	51,938			
902550	NORTH ATTLEBORO	MA		03/01/2025		5,521,384							32,920	32,920			
902551	WALPOLE	MA		03/01/2025		28,788,858							159,693	159,693			
902552	JACKSONVILLE	FL		03/01/2025		8,100,000							40,347	40,347			
902553	CINCINNATI	OH		03/01/2025		4,963,529							29,971	29,971			
902555	BOULDER	CO		03/01/2025		7,433,101							41,044	41,044			
902556	FORT WORTH	TX		03/01/2025		41,700,128							205,709	205,709			
902557	NASHVILLE	TN		03/01/2025		6,302,777							32,749	32,749			
902558	VAN NUYS	CA		12/01/2024		10,214,504							120,415	120,415			
902559	WASHINGTON	DC		03/01/2025		29,000,000							83,768	83,768			
902561	CHARLOTTE	NC		05/10/2022		6,732,606		3,015			3,015		32,882	32,882			
990BRO1	NEW YORK	NY		09/11/2019		4,472,012							12,419	12,419			
990BURG	MIAMI	FL		01/26/2021		681,459							3,074	3,074			
990CAR1	VARIOUS	CA		07/11/2019		22,972,823							84,738	84,738			
990DOLL	BERKELEY	MO		08/05/2020		12,022							54	54			
990ELJ1	LA JOLLA	CA		08/09/2018		7,969,366							85,832	85,832			
990FAIR	FALLS CHURCH	VA		11/04/2020		830,644							4,006	4,006			
990GATE	EDWARDSVILLE	IL		01/28/2021		721,382							3,254	3,254			
990H&R1	VARIOUS	FL		06/07/2018		29,832,616							100,686	100,686			
990HAR1	ST. HELENA	CA		06/05/2019		4,327,348							30,201	30,201			
990HGP1	VARIOUS	WA		12/29/2020		190,516							862	862			
990HGP2	VARIOUS	WA		12/29/2020		112,893							511	511			
990HPA2	ORLANDO	FL		05/16/2019		3,385,598							322,009	322,009			
990MAIN	SAN FRANCISCO	CA		04/28/2017		3,820,192							15,821	15,821			
990MOTR	NORWALK	CT		08/01/2018		3,148,523							57,927	57,927			
990OPP1	NEWNAN	GA		07/27/2020		636,058							2,788	2,788			
990USB1	LOS ANGELES	CA		09/15/2020		4,116,433							65,478	65,478			
990WEN1	ROCHESTER	NY		11/07/2017		3,539,911							65,662	65,662			
AG1009	FRESNO	CA		02/10/2020		30,938,738							452,131	452,131			
AG1010	MADERA	CA		10/31/2019		463,375							5,234	5,234			
AG1011	MADERA	CA		10/31/2019		880,412							9,945	9,945			
AG1014	WINNEMUCCA	NV		04/17/2020		27,615,484							293,382	293,382			
AG1019	ROCHESTER	IN		06/30/2020		7,579,979							48,071	48,071			
AG1029	JACKSONVILLE	IL		09/03/2020		435,538							4,591	4,591			
AG1032	FULTON	IN		09/16/2020		224,795							1,364	1,364			
AG1034	WAPATO	WA		12/17/2020		6,747,476							158,104	158,104			
AG1035	WAPATO	WA		12/17/2020		3,703,864							75,204	75,204			
AG1036	BUHL	ID		02/03/2021		1,156,037							13,150	13,150			
AG1037	SACO	MT		12/23/2020		1,171,283							12,768	12,768			
AG1038	SACO	MT		12/23/2020		1,037,419							11,309	11,309			
AG1039	SACO	MT		12/23/2020		919,209							10,020	10,020			
AG1040	SACO	MT		12/23/2020		242,176							2,640	2,640			
AG1048	BEARDSLEY	MN		09/30/2021		6,798,678							67,700	67,700			
AG1049	HEREFORD	TX		09/02/2021		13,086,260							141,012	141,012			
AG1050	DONALD	WA		07/13/2021		1,330,746							30,569	30,569			
AG1051	LAWTON	IA		08/06/2021		14,459,279							152,560	152,560			

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	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					
AG1052	LAWTON	IA		08/06/2021		1,147,183							53,011	53,011			
AG1063	RICKREALL	OR		12/10/2021		3,067,834							32,696	32,696			
AG1064	HINSDALE	MT		12/28/2021		2,203,943							84,206	84,206			
AG1068	DALHART	TX		12/16/2021		10,654,244				785,518	785,518		113,469	113,469			
AG1072	WIBAUX	MT		03/16/2022		2,993,768							26,341	26,341			
AG1074	ROCKSDALE	TX		12/09/2021		1,389,725							15,416	15,416			
AG1081	TREMONTON	UT		12/15/2021		1,836,200							18,484	18,484			
AG1082	TREMONTON	UT		12/15/2021		298,262							4,685	4,685			
AG1090	SEMINOLE	TX		03/22/2022		13,385,317							139,303	139,303			
AG1091	MANSON	WA		05/02/2022		12,371,231							125,995	125,995			
AG1092	CHELAN	WA		05/02/2022		2,488,788							16,912	16,912			
AG1096	MOSES LAKE	WA		05/06/2022		6,782,250							44,004	44,004			
AG1098	GETTYSBURG	SD		08/01/2022		6,622,314							38,560	38,560			
AG1099	NUCKOLLS	NE		07/19/2022		3,383,849							27,640	27,640			
AG1101	PERSHING	NV		10/31/2022		4,870,913							38,863	38,863			
AG1104	NUCKOLLS	NE		07/19/2022		287,579							2,349	2,349			
AG1105	HIGHMORE	SD		09/23/2022		683,681							3,723	3,723			
AG1117	PARADISE VALLEY	NV		02/21/2023		4,507,748							29,665	29,665			
AG1118	HEREFORD	TX		03/22/2023		2,829,752							22,458	22,458			
AG1119	WAPATO	WA		03/29/2023		1,375,000							375,000	375,000			
AG1124	LAWTON	IA		09/13/2023		1,262,925							10,592	10,592			
BM00008	BOSTON	MA	S	12/01/2024		38,373,555		7,008			7,008						
BM00009V2	VISALIA	CA	R	12/01/2024		17,472,722							60,996	60,996			
BM00020	LEXINGTON	KY		12/01/2024		3,699,309		40,725			40,725						
BM00048	NAMPA	ID		10/22/2025		4,992,950							22,033	22,033			
BM00051	LONG ISLAND CITY	NY		12/17/2025		5,000,000							53,150	53,150			
BM00052	NEW YORK	NY		12/22/2025		10,000,000							106,454	106,454			
BM00070	NEW YORK	NY		04/27/2026									52,349	52,349			
BM00100	PERTH AMBOY	NJ	R	09/11/2026				319,600			319,600						
BM00101	VARIOUS	NLD		08/20/2026				1,120,534			1,120,534	(3,103,255)					
BM00107	RIALTO	CA	R	09/17/2026				100,000			100,000						
BMS00088	SALT LAKE CITY	UT		08/14/2026				161,250			161,250						
FS10072900	SAN FRANCISCO	CA		06/04/2026				533			533		1,468	1,468			
FS10181500	LOS ANGELES	CA		06/04/2026				634			634		10,280	10,280			
FS10207700	LOS ANGELES	CA		06/04/2026				1,672			1,672		7,071	7,071			
FS10213900	LOS ANGELES	CA		06/04/2026				313			313		6,950	6,950			
FS10230000	LOS ANGELES	CA		06/04/2026				22,324			22,324		27,949	27,949			
FS10236300	SAN RAFAEL	CA		06/04/2026				5,234			5,234		7,888	7,888			
FS10255000	GARDEN GROVE	CA		06/04/2026				29,359			29,359		32,746	32,746			
FS10255700	SAN FRANCISCO	CA		06/04/2026				6,816			6,816		7,820	7,820			
FS10319300	ANAHEIM	CA		06/04/2026				27,139			27,139		31,683	31,683			
FS10323100	SAN JOSE	CA		06/04/2026				5,452			5,452		6,394	6,394			
FS10331200	SAN FRANCISCO	CA		06/04/2026				6,338			6,338		12,099	12,099			
FS10348800	ESCONDIDO	CA		06/04/2026				29,444			29,444		30,905	30,905			
FS10385500	SACRAMENTO	CA		06/04/2026				5,238			5,238		6,697	6,697			
FS10401400	SANTA ROSA	CA		06/04/2026				31,912			31,912		25,076	25,076			
FS10403000	WHEATRIDGE	CO		06/04/2026				24,163			24,163		49,040	49,040			
FS10405500	SAN JOSE	CA		06/04/2026				3,319			3,319		6,256	6,256			
VC29904	CHARLESTON	SC		01/02/2020		9,184,407							125,785	125,785			
VC29921	ORLANDO	FL		01/16/2020		5,581,316							51,268	51,268			
VC29947	ORLANDO	FL		01/16/2020		572,861							5,262	5,262			

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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					
VC29948	ORLANDO	FL		01/16/2020		2,125,044							19,520	19,520			
VC29949	ORLANDO	FL		01/16/2020		848,380							7,793	7,793			
VC29950	ORLANDO	FL		01/16/2020		1,230,288							11,301	11,301			
VC29951	ORLANDO	FL		01/16/2020		2,179,603							20,022	20,022			
VC29952	ORLANDO	FL		01/16/2020		766,543							7,041	7,041			
VN00004	BORDENTOWN	NJ		01/18/2023		17,288,730		55,023			55,023		64,563	64,563			
VN00010	BALLWIN	MO		02/15/2023		9,979,563		10,154			10,154		35,920	35,920			
VN00012	HILLSBOROUGH	NJ		02/20/2020		8,942,607		26,948			26,948		60,586	60,586			
VN00018	MENDHAM	NJ		08/03/2023		7,632,896							23,688	23,688			
VN00023	MADISON	AL		10/04/2022		5,570,232		19,510			19,510		33,396	33,396			
VN00024	DECATUR	GA		05/31/2022		5,739,864		13,797			13,797		24,487	24,487			
VN00025	ATLANTA	GA		11/20/2019		5,450,912		8,229			8,229		44,285	44,285			
VN00028	BROOKLYN	NY		07/29/2020		5,045,353		13,968			13,968		28,839	28,839			
VN00029	MIAMI	FL		08/27/2020		4,768,089		14,982			14,982		30,139	30,139			
VN00031	MIAMI	FL		11/22/2022		4,762,775		4,290			4,290		17,367	17,367			
VN00035	RIDGEWOOD	NJ		09/28/2022		3,709,341		451			451		29,063	29,063			
VN00041	MIAMI	FL		11/22/2022		241,343		59			59		4,797	4,797			
BM00023	VARIOUS	CA	S	01/01/2025		306,198,173					7,547,453	7,547,453					
BM00040	WOOLWICH	NJ	S	12/02/2024		13,370,386					334,290	334,290					
BM00041	WAYNE	NJ	S	01/01/2025		5,406,387					163,634	163,634					
BM00042	DAYTONA BEACH	FL	S	01/01/2025		23,710,899					669,227	669,227					
BM00057	VARIOUS	US	S	12/23/2025							427,148	427,148					
A980306	SEATTLE	WA		08/16/2023										1,188,619			
LEV23912	SILVER SPRING	MD		04/10/2025				(103)			(103)		760	760			
LEV24825	BALTIMORE	MD		08/29/2025				(42)			(42)		288	288			
LEV24828	BALTIMORE	MD		10/31/2025				(73)			(73)		473	473			
LEV24901	CAPE CORAL	FL		09/22/2025		262,588		(23)			(23)						
LEV24912	BALTIMORE	MD		10/03/2025				(105)			(105)		672	672			
LEV25015	BALTIMORE	MD		09/30/2025				(60)			(60)		511	511			
LEV25155	BALTIMORE	MD		10/28/2025				(47)			(47)		403	403			
LEV25160	UNIVERSITY HEIGHTS	OH		08/15/2025				(37)			(37)		335	335			
LEV25190	BALTIMORE	MD		09/25/2025				(59)			(59)		445	445			
LEV25218	BALTIMORE	MD		10/22/2025				(64)			(64)		394	394			
LEV25240	SETAUKET	NY		09/17/2025		419,390		(144)			(144)		914	914			
LEV25280	BALTIMORE	MD		09/25/2025		250,364		(78)			(78)		562	562			
LEV25318	BALTIMORE	MD		09/08/2025				(33)			(33)		458	458			
LEV25319	BALTIMORE	MD		09/08/2025				(35)			(35)		575	575			
LEV25325	BALTIMORE	MD		09/26/2025		161,073		(30)			(30)		425	425			
LEV25329	BALTIMORE	MD		09/24/2025		143,059		(47)			(47)		297	297			
LEV25333	WASHINGTON	DC		09/26/2025		261,352		(6)			(6)						
LEV25351	CORPUS CHRISTI	TX		10/03/2025		160,262		(57)			(57)		373	373			
LEV25356	CORPUS CHRISTI	TX		10/03/2025		131,995		(40)			(40)		309	309			
LEV25376	POUGHKEEPSIE	NY		10/03/2025		234,634		(62)			(62)		581	581			
LEV25428	BALTIMORE	MD		09/19/2025		162,588		(3)			(3)		399	399			
LEV25430	BALTIMORE	MD		10/29/2025				(133)			(133)		949	949			
LEV25462	TACOMA	WA		09/18/2025		394,601		(79)			(79)		992	992			
LEV25463	TACOMA	WA		10/02/2025		466,027		(51)			(51)		1,265	1,265			
LEV25506	BALTIMORE	MD		09/25/2025		140,683		(9)			(9)		415	415			
LEV25577	RANSON	WV		10/02/2025		197,964		3			3		485	485			
LEV25675	BALTIMORE	MD		10/20/2025				(78)			(78)		529	529			
LEV25702	BALTIMORE	MD		09/26/2025		176,124		(63)			(63)		413	413			

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LEV25893	GARDEN CITY	NY		12/18/2025				(85)			(85)		1,594	1,594			
LEV25956	LAWTON	OK		11/11/2025				(15)			(15)		422	422			
LEV25997	WOODBURY	NJ		10/29/2025				(60)			(60)		563	563			
LEV26013	OCEAN CITY	NJ		01/20/2026				(234)			(234)		3,741	3,741			
LEV26141	BRONX	NY		12/18/2025				(134)			(134)		926	926			
LEV26160	FAIR LAWN	NJ		11/06/2025				(82)			(82)		1,000	1,000			
LEV26179	SILVER CREEK	GA		12/01/2025				(57)			(57)		594	594			
LEV26199	MIDLAND	TX		11/26/2025				(9)			(9)		184	184			
LEV26246	VERNON	CT		11/26/2025				2			2		998	998			
LEV26272	BIRMINGHAM	AL		11/21/2025				(5)			(5)		318	318			
LEV26279	WEST BLOOMFIELD	MI		01/09/2026				(17)			(17)		368	368			
LEV26307	DETROIT	MI		11/24/2025				(44)			(44)		334	334			
LEV26317	LODI	NJ		12/05/2025				(79)			(79)		1,141	1,141			
LEV26318	OAKHURST	NJ		12/11/2025				(109)			(109)		760	760			
LEV26327	SANFORD	NC		12/19/2025				(4)			(4)		1,237	1,237			
LEV26383	KEANSBURG	NJ		12/02/2025				7			7		308	308			
LEV26487	GAINESVILLE	GA		11/24/2025				(43)			(43)		667	667			
LEV26509	LITTLE ROCK	AR		12/23/2025				(17)			(17)		293	293			
LEV26514	GAINESVILLE	GA		11/24/2025				8			8		919	919			
LEV26515	MEMPHIS	TN		12/23/2025				(9)			(9)		412	412			
LEV26523	FRONT ROYAL	VA		12/03/2025				(26)			(26)		1,128	1,128			
LEV26563	TALLAHASSEE	FL		01/16/2026				(26)			(26)		277	277			
LEV26570	CAMERON	MO		01/14/2026				(34)			(34)		317	317			
LEV26605	MIDLAND	TX		12/19/2025				(29)			(29)		496	496			
LEV26633	CHICAGO	IL		12/29/2025				(24)			(24)		883	883			
LEV26722	SARASOTA	FL		12/22/2025				(116)			(116)		1,224	1,224			
LEV26765	FORKED RIVER	NJ		01/08/2026				16			16		878	878			
LEV26799	WASHINGTON	DC		12/30/2025				(48)			(48)		958	958			
LEV26849	LAKEWOOD	OH		01/15/2026				(103)			(103)		601	601			
LEV26944	BATAVIA	NY		02/10/2026				(22)			(22)		276	276			
LEV27266	HAGERSTOWN	MD		02/04/2026				(7)			(7)		359	359			
LEV27290	ABERDEEN	MD		02/12/2026				(14)			(14)		705	705			
LEV27469	TUCKERTON	NJ		04/30/2026				(10)			(10)		604	604			
LEV27500	DECATUR	GA		03/24/2026				7			7		404	404			
LEV27579	GAINESVILLE	GA		03/31/2026				(11)			(11)		125	125			
LEV27581	CUMMING	GA		04/15/2026				(13)			(13)		150	150			
LEV27826	PALISADES PARK	NJ		05/05/2026				37			37		1,580	1,580			
LEV27899	CUMBERLAND	MD		04/10/2026				(4)			(4)		221	221			
LEV27943	GAINESVILLE	GA		02/27/2026				(5)			(5)		372	372			
LEV28036	BROOKLYN	NY		04/10/2026				(47)			(47)		766	766			
LEV28081	NORTH BERGEN	NJ		04/10/2026				(20)			(20)		866	866			
LLQ24979	MIAMI	FL		10/24/2025				(34)			(34)		512	512			
LLQ25142	TAMPA	FL		09/18/2025		304,815		(49)			(49)		789	789			
LLQ25263	TULSA	OK		09/25/2025		226,418		(85)			(85)		570	570			
LLQ25343	NORTHAMPTON	PA		09/17/2025		111,463		(6)			(6)		300	300			
LLQ25346	ALLENTOWN	PA		09/17/2025		118,620		(6)			(6)		319	319			
LLQ25381	MILLVILLE	NJ		09/30/2025		226,762		(19)			(19)		683	683			
LLQ25584	PALMETTO BAY	FL		09/12/2025		664,426		(201)			(201)		1,688	1,688			
LLQ26017	WILIMINGTON	DE		10/31/2025				(42)			(42)		419	419			
LLQ26019	WILIMINGTON	DE		11/07/2025				(21)			(21)		173	173			
LLQ26074	WILIMINGTON	DE		11/17/2025				(25)			(25)		338	338			

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LL026212	OCALA	FL		12/09/2025				(7)			(7)		496	496			
LL026483	INDIANAPOLIS	IN		12/30/2025				(23)			(23)		290	290			
LL026539	WILMINGTON	DE		12/24/2025				(61)			(61)		823	823			
LL027071	LEHIGH ACRES	FL		02/03/2026				(12)			(12)		203	203			
LL027129	OCALA	FL		03/17/2026				12			12		334	334			
P150267	BRISTOL	PA		12/01/2024		149,963		(35)			(35)		404	404			
P150299	PHILADELPHIA	PA		12/01/2024		102,269		(8)			(8)		279	279			
P150315	PHILADELPHIA	PA		12/01/2024		110,752		(6)			(6)		1,314	1,314			
P1908013340	IRVINE	CA		12/01/2024		272,759		62			62		1,555	1,555			
P1910014852	REDWOOD CITY	CA		12/01/2024		948,010							4,755	4,755			
P1910015438	MORAGA	CA		12/01/2024		741,353		160			160		3,553	3,553			
P1911015833	BEACH CITY	TX		12/01/2024		243,334		59			59		947	947			
P1911015884	ROCKLIN	CA		01/28/2020		974,038		36			36		3,464	3,464			
P1912016246	SALISBURY	MA		12/01/2024		362,603							1,323	1,323			
P1912016529	RIVER VALE	NJ		12/01/2024		447,689		70			70						
P1912016573	RIO RANCHO	NM		12/01/2024		144,983		33			33		773	773			
P1912016596	ALOHA	OR		12/01/2024		301,090		41			41						
P1912016619	QUEEN CREEK	AZ		12/01/2024		360,778		76			76		1,380	1,380			
P1912016714	BRICK	NJ		12/01/2024		346,500		82			82		2,478	2,478			
P1912016715	ALTADENA AREA	CA		01/17/2020		936,859							5,180	5,180			
P1912016777	MODESTO	CA		12/01/2024		258,364		62			62		1,565	1,565			
P1912016782	OAKVILLE	CT		12/01/2024		182,260		101			101		3,813	3,813			
P1912016789	WEST PALM BEACH	FL		12/01/2024		203,424							763	763			
P1912016824	SANTA CLARITA	CA		12/01/2024		215,887		47			47		1,039	1,039			
P1912016880	DANVILLE	CA		12/01/2024		498,513		109			109		3,228	3,228			
P1912016892	ATLANTA	GA		12/01/2024		419,357							1,069	1,069			
P1912016907	HOLLYWOOD	MD		12/01/2024		361,754		81			81		1,855	1,855			
P1912016931	SAN DIEGO	CA		12/01/2024		430,900		114			114		2,771	2,771			
P1912016939	DESTIN	FL		12/01/2024		357,317		108			108		5,326	5,326			
P1912016979	NORCO	CA		12/01/2024		502,955		154			154		5,180	5,180			
P2001017064	CORAL SPRINGS	FL		12/01/2024		93,626		25			25		34,019	34,019			
P2001017123	LOS ALAMITOS	CA		12/01/2024		301,148		70			70		1,668	1,668			
P2001017125	HAMPSHIRE	IL		12/01/2024		234,458		54			54		1,253	1,253			
P2001017132	FAYETTEVILLE	GA		12/01/2024		386,006		88			88		1,363	1,363			
P2001017135	SAN DIEGO	CA		12/01/2024		643,502		161			161		3,748	3,748			
P2001017140	TAMPA	FL		12/01/2024		271,515		58			58		1,281	1,281			
P2001017220	LAS VEGAS	NV		12/01/2024		105,295		113			113		6,262	6,262			
P2001017256	HILLSBORO BEACH	FL		12/01/2024		486,828		110			110		2,633	2,633			
P2001017268	ORLANDO	FL		12/01/2024		158,981							386	386			
P2001017276	GRIFFIN	GA		12/01/2024		231,142		40			40		767	767			
P2001017290	WALLER	TX		12/01/2024		265,513		56			56		1,191	1,191			
P2001017339	WESLEY CHAPEL	FL		12/01/2024		193,342		58			58		2,722	2,722			
P2001017356	MENIFEE	CA		12/01/2024		357,317		19			19		1,317	1,317			
P2001017358	MUSKEGON	MI		12/01/2024		177,199		30			30		408	408			
P2001017359	ROXBURY	CT		12/01/2024		478,944		107			107		2,428	2,428			
P2001017362	ROUND ROCK	TX		12/01/2024		197,287		46			46		1,048	1,048			
P2001017370	SIMI VALLEY	CA		12/01/2024		454,903		103			103		2,337	2,337			
P2001017429	LOS ANGELES	CA		12/01/2024		177,414		41			41		1,015	1,015			
P2001017439	HOUSTON	TX		12/01/2024		169,160		36			36		1,088	1,088			
P2001017587	MARATHON	FL		12/01/2024		820,043		170			170		4,037	4,037			
P2001802485	WADSWORTH	OH		12/01/2024		94,786		21			21		1,319	1,319			

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	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					
P2002017634	ORLANDO	FL		12/01/2024		165,257		39			39		930	930			
P2002017647	CORONA	CA		12/01/2024		348,461		104			104		3,201	3,201			
P2002017648	LOS ANGELES	CA		12/01/2024		1,050,745		180			180						
P2002017876	WOODBRIDGE	VA		12/01/2024		89,410		57			57		41,087	41,087			
P2002017906	MIAMI	FL		12/01/2024		377,754							2,134	2,134			
P2002802501	LIVERMORE	CA		12/01/2024		927,773		214			214		5,375	5,375			
P2002802507	OXNARD	CA		12/01/2024		439,856		97			97		2,193	2,193			
P2008802558	MILL VALLEY	CA		12/01/2024		625,199							3,689	3,689			
P2008802561	SHERMAN OAKS	CA		03/09/2020		751,619							5,224	5,224			
P2008802562	LA HABRA HEIGHTS	CA		03/09/2020		457,141							2,854	2,854			
P2008802567	RANCHO SANTA MARGARI	CA		12/01/2024		853,758							8,097	8,097			
P2009020033	WYCKOFF	NJ		12/01/2024		337,153		(113)			(113)		1,738	1,738			
P2009020045	CYPRESS	TX		12/01/2024		1,373,173		(562)			(562)		13,733	13,733			
P2009020057	BRONX	NY		12/01/2024		147,989		(536)			(536)		26,870	26,870			
P2009020059	STATEN ISLAND	NY		12/01/2024		389,819		(93)			(93)		1,424	1,424			
P2009020060	CORONA	NY		12/01/2024		59,845		(243)			(243)		5,235	5,235			
P2009020065	BROOKLYN	NY		12/01/2024		396,620		(175)			(175)		1,757	1,757			
P2009020068	JAMAICA	NY		12/01/2024		269,694		(102)			(102)		998	998			
P2009020069	NEW YORK	NY		12/01/2024		1,368,345		(589)			(589)		5,793	5,793			
P2009020072	CAPE MAY	NJ		12/01/2024		140,677		(67)			(67)		682	682			
P2009020073	STATEN ISLAND	NY		12/01/2024		141,406		(193)			(193)		4,397	4,397			
P2009020077	CORONA	NY		12/01/2024		133,215		(60)			(60)		617	617			
P2009020079	REGO PARK	NY		12/01/2024		315,485		(145)			(145)		2,014	2,014			
P2009020081	BROOKLYN	NY		12/01/2024		300,963		(134)			(134)		1,361	1,361			
P2009020082	FRESH MEADOWS	NY		11/06/2019		420,235		(539)			(539)		9,230	9,230			
P2009020084	BRONX	NY		12/01/2024		418,452		(189)			(189)		2,787	2,787			
P2009020086	JERICHO	NY		12/01/2024		338,264		(447)			(447)		5,003	5,003			
P2009020089	PHILADELPHIA	PA		12/01/2024		141,094		(35)			(35)		507	507			
P2009020090	STATEN ISLAND	NY		12/01/2024		348,001		(237)			(237)		14,331	14,331			
P2009020093	BROOKLYN	NY		12/01/2024		420,327		(329)			(329)		3,610	3,610			
P2009020095	STATEN ISLAND	NY		01/14/2020		276,888		(72)			(72)		2,759	2,759			
P2009020096	CEDARHURST	NY		12/01/2024		568,568		(71)			(71)		2,685	2,685			
P2009020100	DAVENPORT	FL		12/01/2024		134,963		(76)			(76)		803	803			
P2009020105	REGO PARK	NY		02/18/2020		454,489		(51)			(51)		1,603	1,603			
P2009020108	SEWELL	NJ		12/01/2024		206,900		(156)			(156)		1,572	1,572			
P2009020111	LONG BEACH	NY		12/01/2024		42,015		(615)			(615)		1,133	1,133			
P2009020114	DALY CITY	CA		03/12/2020		291,439		(40)			(40)		1,384	1,384			
P2009020116	NEW YORK	NY		12/01/2024		337,555							763	763			
P2009020118	SHERMAN OAKS	CA		12/01/2024		1,187,748		(544)			(544)		5,667	5,667			
P2009020122	REGO PARK	NY		12/01/2024		39,254		(716)			(716)		13,717	13,717			
P2009020123	CORONA	NY		12/01/2024		878,350		(366)			(366)		3,560	3,560			
P2009020124	BETHEL ISLAND	CA		03/16/2020		539,851		(66)			(66)		1,917	1,917			
P2009020126	BROOKLYN	NY		12/01/2024		184,695		(78)			(78)		1,100	1,100			
P2009020127	ASTORIA	NY		12/01/2024		664,549		(309)			(309)		4,457	4,457			
P2009020128	FLUSHING	NY		12/01/2024		153,857		(66)			(66)		662	662			
P2009020129	BOCA RATON	FL		03/10/2020		288,597		(202)			(202)		763	763			
P2009020130	FLUSHING	NY		12/01/2024		520,247		(220)			(220)		2,173	2,173			
P2009020133	PLANTATION	FL		12/01/2024		146,977		(76)			(76)		1,059	1,059			
P2009020134	RIVERHEAD	NY		12/01/2024		96,208		(41)			(41)		403	403			
P2009020136	LODI	NJ		12/01/2024		123,620		(51)			(51)		498	498			
P2009020138	JERSEY CITY	NJ		12/01/2024		209,916		(93)			(93)		921	921			

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	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					
P2009020140	GLENDALE	NY		12/01/2024		457,852		(65)			(65)		1,472	1,472			
P2009020152	CROWLEY	TX		12/01/2024		263,523		(96)			(96)		1,389	1,389			
P2009020156	MISSOURI CITY	TX		12/01/2024		501,882		(141)			(141)		2,211	2,211			
P2009020157	AUBURN	WA		12/01/2024		322,935		(81)			(81)		1,011	1,011			
P2009020162	KATY	TX		12/01/2024		477,374		(115)			(115)		2,189	2,189			
P2009020165	KYLE	TX		12/01/2024		195,378		(49)			(49)		625	625			
P2009020166	CHARLOTTE	NC		12/01/2024		357,090		(105)			(105)		1,137	1,137			
P2009020168	ENCINO	CA		12/01/2024		578,455		(165)			(165)		3,080	3,080			
P2009020173	WOODBRIDGE	VA		12/01/2024		224,294		(68)			(68)		742	742			
P2009020174	LOS ANGELES	CA		11/25/2020		1,387,788		(48)			(48)						
P2009020177	HOYTSVILLE	UT		12/01/2024		286,588		(85)			(85)		925	925			
P2009020180	MIRAMAR	FL		12/01/2024		220,468		(52)			(52)		1,048	1,048			
P2009020187	HOUSTON	TX		12/01/2024		126,994		(200)			(200)						
P2009020191	DENVER	CO		12/01/2024		610,874		(22)			(22)						
P2009020201	HOLLYWOOD	FL		12/01/2024		79,803		(839)			(839)		5,106	5,106			
P2009020204	HOLLYWOOD	FL		12/01/2024		280,408		(132)			(132)		1,068	1,068			
P2009020205	BOISE	ID		12/01/2024		194,141		(102)			(102)		892	892			
P2009020207	NEW ALBANY	OH		12/01/2024		249,791		(79)			(79)		1,062	1,062			
P2009020209	HUTCHINSON ISLAND	FL		12/01/2024		228,787		(212)			(212)		2,019	2,019			
P2009020210	CRANBURY	NJ		12/01/2024		106,738		(744)			(744)		271	271			
P2009020211	EL CAJON	CA		12/01/2024		637,879		(309)			(309)		2,549	2,549			
P2009020212	CHICAGO	IL		12/01/2024		224,507		(105)			(105)		857	857			
P2009020213	EAST DUNDEE	IL		12/01/2024		192,654		(121)			(121)		1,602	1,602			
P2009020214	FORT MYERS	FL		12/01/2024		223,114		(186)			(186)		2,197	2,197			
P2009020215	RIVERVEIW	FL		11/19/2020		141,777							538	538			
P2009020216	FRANKLIN	WI		12/01/2024		332,172		(174)			(174)		2,038	2,038			
P2009020218	BROWNSBURG	IN		12/01/2024		415,310		(208)			(208)		1,772	1,772			
P2009020222	RANCHO MIRAGE	CA		12/01/2024		312,299		(170)			(170)		1,520	1,520			
P2009020226	EL CAJON	CA		12/01/2024		1,194,729		(355)			(355)		5,803	5,803			
P2009020228	HOUSTON	TX		12/01/2024		264,350		(73)			(73)		1,328	1,328			
P2009020230	MYRTLE BEACH	SC		12/01/2024		191,667		(64)			(64)						
P2009020232	HURRICANE	UT		12/01/2024		241,916		(60)			(60)		1,009	1,009			
P2009020239	HILTON HEAD ISLAND	SC		12/01/2024		1,754,444		(51)			(51)						
P2009020240	SANTA FE	NM		12/01/2024		548,121		(263)			(263)		2,228	2,228			
P2009020241	ESCONDIDO	CA		12/01/2024		194,630		(112)			(112)		873	873			
P2009020250	FALLBROOK	CA		12/01/2024		426,298		(214)			(214)		1,557	1,557			
P2009020252	HOLT	MO		12/01/2024		200,836		(82)			(82)		834	834			
P2009020254	WESLEY CHAPEL	FL		12/01/2024		224,577		(55)			(55)		919	919			
P2009020255	UPPER MARLBORO	MD		12/01/2024		230,823		(73)			(73)		824	824			
P2009020256	MISSOURI CITY	TX		12/01/2024		858,069		(217)			(217)		3,746	3,746			
P2009020262	WEST GROVE	PA		12/01/2024		287,219		(171)			(171)		1,336	1,336			
P2009020263	SANTA MARGARITA	CA		12/01/2024		398,531		(241)			(241)		1,898	1,898			
P2009020265	ENCINO	CA		11/18/2020		2,373,509		(5,446)			(5,446)		71,177	71,177			
P2009020267	FAIRFIELD	CA		12/01/2024		675,487		(390)			(390)		2,938	2,938			
P2009020268	FILLMORE	CA		11/19/2020		416,051		(281)			(281)		2,441	2,441			
P2009020271	SONOMA	CA		12/01/2024		742,067		(400)			(400)		2,897	2,897			
P2009020274	PASADENA	MD		12/01/2024		433,972		(250)			(250)		1,911	1,911			
P2009020277	LOS ANGELES	CA		12/01/2024		379,710		(207)			(207)		1,523	1,523			
P2009020287	GERMANTOWN	MD		12/01/2024		146,538		(98)			(98)		708	708			
P2009020289	WESTLAKE	OH		12/01/2024		102,300		(63)			(63)		503	503			
P2009020293	MACOMB	MI		12/01/2024		303,373		(169)			(169)		1,263	1,263			

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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					
P2009020294	KATY	TX		12/01/2024		145,413		(84)			(84)		629	629			
P2009020295	SAN BERNARDINO	CA		12/01/2024		356,625		(199)			(199)		1,486	1,486			
P2009020300	TACOMA	WA		12/01/2024		337,909		(195)			(195)		1,488	1,488			
P2009020301	RENTON	WA		12/01/2024		406,514		(378)			(378)		5,587	5,587			
P2009020302	MOJAVE	CA		12/01/2024		107,203		(60)			(60)		443	443			
P2009020303	YPSILANTI	MI		12/01/2024		174,301		(105)			(105)		827	827			
P2009020307	RIMROCK	AZ		12/01/2024		125,704		(76)			(76)		607	607			
P2009020308	SAN MATEO	CA		12/01/2024		1,069,973		(647)			(647)		4,889	4,889			
P2009020309	PASADENA	MD		12/01/2024		239,089		(133)			(133)		996	996			
P2009020310	SACRAMENTO	CA		12/01/2024		249,741		(149)			(149)		1,162	1,162			
P2009020311	TRACY	CA		12/01/2024		445,407		(262)			(262)		2,035	2,035			
P2009020312	RENTON	WA		12/01/2024		633,534		(401)			(401)		3,285	3,285			
P2009020313	LOS ANGELES	CA		12/01/2024		273,045		(211)			(211)		2,007	2,007			
P2009020314	ELMWOOD PARK	NJ		12/01/2024		314,859		(88)			(88)						
P2009020315	DENVER	CO		12/01/2024		503,157		(154)			(154)						
P2009020319	DACONO	CO		12/01/2024		334,923		(108)			(108)		1,316	1,316			
P2009020320	FATE	TX		12/01/2024		330,185		(150)			(150)		1,621	1,621			
P2009020322	CRYSTAL LAKE	IL		12/01/2024		260,279		(69)			(69)		1,029	1,029			
P2009020323	CHARLOTTE	NC		12/01/2024		194,156		(53)			(53)		808	808			
P2009020326	CELEBRATION	FL		12/01/2024		79,018		(170)			(170)		1,518	1,518			
P2009020327	BELFORD	NJ		12/01/2024		391,531		(65)			(65)		2,618	2,618			
P2009020334	CAPITOLA	CA		12/01/2024		983,002		(87)			(87)						
P2009020338	PEORIA	AZ		12/01/2024		163,102		(41)			(41)		507	507			
P2009020339	EL CAJON	CA		12/01/2024		915,488		(416)			(416)		4,798	4,798			
P2009020340	AVONDALE	AZ		12/01/2024		171,160		(93)			(93)		922	922			
P2009020341	ANNAPOLIS	MD		12/01/2024		318,180		(202)			(202)		1,610	1,610			
P2009020342	DESERT HOT SPRINGS	CA		12/01/2024		279,789		(115)			(115)		1,213	1,213			
P2009020345	PORTERVILLE	CA		12/01/2024		325,817		(141)			(141)		1,339	1,339			
P2009020348	AUGUSTA	MO		12/01/2024		378,442		(269)			(269)		1,758	1,758			
P2009020351	HOUSTON	TX		12/01/2024		397,679		(189)			(189)		1,761	1,761			
P2009020355	BRONX	NY		12/01/2024		416,553		(232)			(232)		1,792	1,792			
P2009020356	NEW YORK	NY		12/01/2024		455,882		(1,039)			(1,039)		1,450	1,450			
P2009020359	DULUTH	GA		12/01/2024		150,146		(180)			(180)		3,347	3,347			
P2009020364	QUEENS VILLAGE	NY		12/01/2024		428,825		(235)			(235)		1,799	1,799			
P2009020365	PLAINVIEW	NY		12/01/2024		520,103		(285)			(285)		2,202	2,202			
P2009020369	FLUSHING	NY		12/01/2024		248,836		(138)			(138)		1,064	1,064			
P2009020370	LAKE WORTH	FL		12/01/2024		345,174		(597)			(597)		1,143	1,143			
P2009020374	KENT	WA		12/01/2024		492,529		(392)			(392)		1,636	1,636			
P2009020375	NORTHPORT	NY		12/01/2024		534,939		(291)			(291)		2,245	2,245			
P2009020376	MELVILLE	NY		12/01/2024		1,275,344		(697)			(697)		6,246	6,246			
P2009020378	BEAUFORT	SC		10/09/2020		215,295		(79)			(79)		703	703			
P2009020379	NORTHPORT	NY		12/01/2024		493,239		(89)			(89)						
P2009020383	CRANFORD	NJ		12/01/2024		135,818		(280)			(280)		3,853	3,853			
P2009020385	AUSTIN	TX		12/01/2024		630,562		(365)			(365)		3,546	3,546			
P2009020386	ESTACADA	OR		12/01/2024		319,433		(491)			(491)		5,937	5,937			
P2009020387	NEW WAVERLY	TX		12/01/2024		512,649		(317)			(317)		3,064	3,064			
P2009020393	VALLEY STREAM	NY		12/01/2024		366,989		(118)			(118)		1,206	1,206			
P2009020396	OAKLAND	CA		12/01/2024		622,318		(341)			(341)		2,617	2,617			
P2009020401	BROOKLYN	NY		12/01/2024		782,018		(443)			(443)		3,486	3,486			
P2009020402	RED BANK	NJ		12/01/2024		345,674		(237)			(237)		1,856	1,856			
P2009020407	ROCHESTER	NY		12/01/2024		110,590		(60)			(60)		446	446			

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	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					
P2009020408	LYNBROOK	NY		12/01/2024		410,955		(223)			(223)		1,696	1,696			
P2009020415	STERLING HEIGHTS	MI		12/01/2024		150,063		(108)			(108)		591	591			
P2009020416	NEW HYDE PARK	NY		12/01/2024		660,647		(361)			(361)		2,739	2,739			
P2009020417	HICKSVILLE	NY		12/01/2024		512,309		(284)			(284)		2,190	2,190			
P2009020419	SACRAMENTO	CA		12/01/2024		209,705		(73)			(73)		686	686			
P2009020423	RICHMOND HILL	NY		10/28/2020		489,413		(172)			(172)		1,601	1,601			
P2009020424	PARRISH	FL		12/01/2024		204,253		(63)			(63)		670	670			
P2009020430	SALEM	OR		12/01/2024		245,674							1,756	1,756			
P2009020432	BAYSIDE	NY		12/01/2024		384,088		(91)			(91)		1,277	1,277			
P2009020434	BULVERDE	TX		12/01/2024		226,651		(92)			(92)		2,413	2,413			
P2009020436	STOCKTON	CA		12/01/2024		82,448		(522)			(522)		8,956	8,956			
P2009020437	ALEXANDRIA	VA		12/01/2024		401,112		(104)			(104)		1,036	1,036			
P2009020439	JACKSONVILLE	FL		12/01/2024		258,524		(74)			(74)		1,014	1,014			
P2009020441	FRISCO	TX		12/01/2024		495,837		(143)			(143)		4,380	4,380			
P2009020442	PALM BEACH GARDENS	FL		12/01/2024		217,927		(60)			(60)		943	943			
P2009020445	NEVADA CITY	CA		12/01/2024		307,473		(73)			(73)		1,374	1,374			
P2009020446	SANTA BARBARA	CA		12/26/2020		703,143		(24)			(24)						
P2009020447	PRESCOTT VALLEY	AZ		12/01/2024		195,407		(56)			(56)		2,141	2,141			
P2009020454	TRACY	CA		12/01/2024		331,692		(145)			(145)		2,050	2,050			
P2009020459	DORAL	FL		12/01/2024		235,642		(75)			(75)		1,290	1,290			
P2009020460	SUGAR LAND	TX		12/01/2024		97,511		(597)			(597)		7,757	7,757			
P2009020461	BAKERSFIELD	CA		12/01/2024		310,802		(7)			(7)		1,208	1,208			
P2009020462	WEST HILLS	CA		12/01/2024		794,250		(94)			(94)						
P2009020463	FIRESTONE	CO		12/01/2024		446,725		(130)			(130)		2,079	2,079			
P2009020465	LOS ANGELES	CA		12/01/2024		769,629		(250)			(250)		3,504	3,504			
P2009020466	ORLANDO	FL		12/01/2024		583,723		(194)			(194)		2,969	2,969			
P2009020474	EDGEWOOD	MD		12/01/2024		141,701		(51)			(51)		1,232	1,232			
P2009020479	ROSELLE	IL		12/01/2024		182,733		(37)			(37)		664	664			
P2009020480	KYLE	TX		12/01/2024		205,421		(50)			(50)		720	720			
P2009020481	KING OF PRUSSIA	PA		12/01/2024		149,105		(111)			(111)		3,038	3,038			
P2009020483	BERWYN	IL		12/01/2024		211,717		(62)			(62)		964	964			
P2009020484	LAGUNA HILLS	CA		12/28/2020		611,138		(2,217)			(2,217)						
P2009020485	CLEARWATER	FL		12/01/2024		240,374		(66)			(66)		1,199	1,199			
P2009020486	STUDIO CITY	CA		12/01/2024		1,483,195		(105)			(105)						
P2009020490	GLENDALE	AZ		12/01/2024		264,993		(95)			(95)		1,239	1,239			
P2009020491	STAFFORD	VA		12/01/2024		324,437		(90)			(90)		1,847	1,847			
P2009020492	ORLANDO	FL		12/01/2024		283,831		(113)			(113)		16,684	16,684			
P2009020493	PIEDMONT	SC		12/01/2024		180,345		(57)			(57)		1,061	1,061			
P2009020495	APPLE VALLEY	CA		12/01/2024		329,400		(92)			(92)		819	819			
P2009020497	DALLAS	TX		12/01/2024		204,800		(74)			(74)		1,664	1,664			
P2009020500	BALTIMORE	MD		12/01/2024		163,788		(52)			(52)		1,071	1,071			
P2009020503	SUISUN CITY	CA		12/01/2024		278,147		(76)			(76)		1,569	1,569			
P2009020504	LOS ANGELES	CA		08/13/2025		833,767		(87)			(87)		306	306			
P2009020505	CAMPBELL	CA		12/01/2024		760,408		(26)			(26)						
P2009020507	SPRING	TX		12/01/2024		140,507		(39)			(39)		586	586			
P2009020508	WEST VALLEY CITY	UT		12/01/2024		204,419		(49)			(49)		683	683			
P2009020509	SACRAMENTO	CA		12/01/2024		208,313		(66)			(66)		748	748			
P2009020511	NORTH PALM BEACH	FL		12/01/2024		255,003		(73)			(73)		1,165	1,165			
P2009020512	CEDAR HILL	TX		12/01/2024		552,827		(214)			(214)		4,998	4,998			
P2009020514	SAN JOSE	CA		12/01/2024		971,704		(169)			(169)						
P2009020516	HOUSTON	TX		12/01/2024		167,849		(61)			(61)		757	757			

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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					
P2009020517	DETROIT	MI		12/01/2024		494,142		(138)			(138)		1,853	1,853			
P2009020518	EL DORADO HILLS	CA		01/22/2021		1,592,119		(53)			(53)						
P2009020521	GERMANTOWN	TN		12/01/2024		724,185		(410)			(410)		893	893			
P2009020522	JACKSONVILLE	FL		12/01/2024		222,653		(60)			(60)		901	901			
P2009020525	CHESAPEAKE	VA		12/01/2024		191,246		(55)			(55)		884	884			
P2009020526	SPICEWOOD	TX		12/01/2024		2,112,436		(576)			(576)		40,104	40,104			
P2009020528	COALINGA	CA		12/01/2024		172,139		(45)			(45)		441	441			
P2009020529	BURLINGTON	NJ		12/01/2024		139,204		(47)			(47)		662	662			
P2009020531	MIAMI	FL		12/01/2024		390,314		(104)			(104)		3,014	3,014			
P2009020533	BRADENTON	FL		12/01/2024		216,564		(57)			(57)		854	854			
P2009020534	AMBOY	WA		12/01/2024		374,613		(100)			(100)		1,520	1,520			
P2009020535	NEW CASTLE	DE		12/01/2024		87,860		(73)			(73)		2,094	2,094			
P2009020536	LAUDERHILL	FL		12/01/2024		232,737		(68)			(68)		1,096	1,096			
P2009020537	PEMBROKE PINES	FL		12/01/2024		222,762		(65)			(65)		1,049	1,049			
P2009020541	CENTREVILLE	VA		12/01/2024		306,206		(84)			(84)		1,252	1,252			
P2009020544	PALO CEDRO	CA		12/01/2024		521,974		(177)			(177)		4,160	4,160			
P2009020545	LOS ANGELES	CA		12/01/2024		309,181		(87)			(87)		928	928			
P2009020546	HYATTSVILLE	MD		12/01/2024		187,491		(51)			(51)		770	770			
P2009020547	BRADENTON	FL		12/01/2024		140,859		(80)			(80)		2,390	2,390			
P2009020548	MESQUITE	TX		12/01/2024		152,399		(48)			(48)		537	537			
P2009020549	HUMBLE	TX		12/01/2024		164,718		(46)			(46)		618	618			
P2009020550	MISSOURI CITY	TX		12/01/2024		616,789		(72)			(72)		3,887	3,887			
P2009020552	BRANDYWINE	MD		12/01/2024		246,158		(22)			(22)						
P2009020554	LANHAM	MD		12/01/2024		252,086		(67)			(67)		1,003	1,003			
P2009020555	HIAWASSEE	GA		12/01/2024		136,012		(49)			(49)		613	613			
P2009020556	SPRING HILL	FL		12/01/2024		178,975		(40)			(40)						
P2009020557	PITTSBURG	CA		12/01/2024		330,827		(94)			(94)		2,418	2,418			
P2009020558	IRVING	TX		12/01/2024		186,485		(33)			(33)		638	638			
P2009020561	SOUTHWEST RANCHES	FL		12/01/2024		353,264		(112)			(112)		1,651	1,651			
P2009020562	LOS ANGELES	CA		12/01/2024		589,538							14,691	14,691			
P2009020563	SOUTH BEND	IN		12/01/2024		163,147		(70)			(70)		1,234	1,234			
P2009020566	ROSWELL	GA		12/01/2024		541,651		(196)			(196)		4,763	4,763			
P2009020568	NEWARK	CA		12/01/2024		604,057		(150)			(150)						
P2009020569	WASHINGTON	DC		12/01/2024		232,621		(99)			(99)		1,864	1,864			
P2009020570	FREMONT	CA		12/01/2024		563,104		(140)			(140)						
P2009020571	FORT WASHINGTON	MD		12/01/2024		247,155		(80)			(80)		1,043	1,043			
P2009020572	BALTIMORE	MD		12/01/2024		168,245		(44)			(44)		644	644			
P2009020573	CHICAGO	IL		12/01/2024		185,292		(57)			(57)		699	699			
P2009020574	CLARKSBURG	MD		12/01/2024		307,049		(132)			(132)		2,313	2,313			
P2009020580	BRIDGETON	NJ		12/01/2024		146,397		(42)			(42)		513	513			
P2009020582	TINLEY PARK	IL		12/01/2024		185,210		(58)			(58)		979	979			
P2009020585	FORT LUPTON	CO		12/01/2024		579,639		(201)			(201)		3,132	3,132			
P2009020587	WOOD DALE	IL		12/01/2024		288,836		(104)			(104)		2,069	2,069			
P2009020591	RANCHO MISSION VIEJO	CA		12/01/2024		406,244		(146)			(146)		1,810	1,810			
P2009020595	PARSIPPANY-TROY HILL	NJ		12/01/2024		178,849		(128)			(128)		2,533	2,533			
P2009020596	LITTLETON	CO		12/01/2024		209,692		(72)			(72)		563	563			
P2009020598	DUNDALK	MD		12/01/2024		156,737		(52)			(52)		616	616			
P2009020599	ST PETE BEACH	FL		03/12/2021		1,822,405		(656)			(656)		9,258	9,258			
P2009020600	PORT SAINT LUCIE	FL		12/01/2024		237,708		(68)			(68)		769	769			
P2009020602	MATAWAN	NJ		12/01/2024		269,913		(108)			(108)		1,105	1,105			
P2009020603	GALVESTON	TX		12/01/2024		1,447,426		(497)			(497)		5,859	5,859			

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P2009020605	LOS ANGELES	CA		12/01/2024		1,101,661		(112)			(112)						
P2009020606	DERBY	KS		12/01/2024		225,621		(86)			(86)		991	991			
P2009020609	NILES	IL		12/01/2024		217,578		(82)			(82)		921	921			
P2009020610	BELLEVILLE	NJ		12/01/2024		293,673		(109)			(109)		1,223	1,223			
P2009020611	BLADENSBURG	MD		12/01/2024		239,817		(71)			(71)		760	760			
P2009020613	NEW BRAUNFELS	TX		12/01/2024		476,322		(168)			(168)		2,274	2,274			
P2009020614	DENVER	CO		12/01/2024		896,320		(285)			(285)		4,188	4,188			
P2009020616	LEHIGH ACRES	FL		12/01/2024		213,520		(57)			(57)		982	982			
P2009020618	MARIETTA	GA		12/01/2024		501,530		(216)			(216)		2,410	2,410			
P2009020619	NORTH LAS VEGAS	NV		12/01/2024		198,108		(185)			(185)		3,056	3,056			
P2009020622	KNOXVILLE	MD		12/01/2024		238,638							347	347			
P2009020624	AHWAHNEE	CA		12/01/2024		808,232		(75)			(75)		4,402	4,402			
P2009020627	VALLEJO	CA		12/01/2024		161,404		(43)			(43)		1,895	1,895			
P2009020628	EVANSTON	IL		12/01/2024		201,471		(99)			(99)		2,088	2,088			
P2009020629	CRESTED BUTTE	CO		12/01/2024		837,097		(239)			(239)		1,500	1,500			
P2009020630	FORT WORTH	TX		12/01/2024		229,186		(75)			(75)		865	865			
P2009020633	LADY LAKE	FL		02/26/2021		542,762		(205)			(205)		2,988	2,988			
P2009020635	SAN ANTONIO	TX		12/01/2024		399,281		(136)			(136)		1,618	1,618			
P2009020636	FORT PIERCE	FL		12/01/2024		143,724		(19)			(19)		678	678			
P2009020637	HAGERSTOWN	MD		12/01/2024		127,052		(53)			(53)		1,130	1,130			
P2009020640	MIAMI	FL		12/01/2024		279,804		(94)			(94)		1,259	1,259			
P2009020644	SAINT PETERSBURG	FL		12/01/2024		236,953		(70)			(70)		1,636	1,636			
P2009020645	DALLAS	TX		12/01/2024		32,295		(398)			(398)		4,599	4,599			
P2009020647	LAND O LAKES	FL		03/12/2021		158,362		(58)			(58)		582	582			
P2009020650	NEW SMYRNA BEACH	FL		12/01/2024		250,677		(205)			(205)		2,615	2,615			
P2009020652	WOODLAND HILLS	CA		03/12/2021		1,115,210		(373)			(373)		7,710	7,710			
P2009021326	BOCA RATON	FL		12/01/2024		502,044		(317)			(317)		2,144	2,144			
P2009021327	ORLANDO	FL		12/01/2024		141,631		(103)			(103)		721	721			
P2009021328	EAST MEADOW	NY		12/01/2024		345,391		(224)			(224)		1,810	1,810			
P2009021329	SCARSDALE	NY		12/01/2024		1,438,745		(959)			(959)		6,744	6,744			
P2009021333	HEMET	CA		12/01/2024		344,602		(224)			(224)		1,879	1,879			
P2009021334	ORLANDO	FL		12/01/2024		108,525		(67)			(67)		452	452			
P2009021338	BROOKLYN	NY		12/01/2024		416,195		(262)			(262)		1,766	1,766			
P2009021342	NYACK	NY		12/01/2024		727,069		(459)			(459)		5,164	5,164			
P2009021343	IRVINE	CA		12/01/2024		1,763,188		(1,308)			(1,308)		9,409	9,409			
P2009021345	MONTAUK	NY		12/01/2024		850,278		(511)			(511)		3,346	3,346			
P2009021346	NEW YORK	NY		12/01/2024		1,092,729		(635)			(635)		4,061	4,061			
P2009021349	MARS	PA		12/01/2024		95,360		(104)			(104)		1,231	1,231			
P2009021350	PALMDALE	CA		12/01/2024		95,783		(68)			(68)		467	467			
P2009021352	LAS VEGAS	NV		12/01/2024		109,512		(68)			(68)		456	456			
P2009021356	EAST ELMHURST	NY		01/26/2021		471,559		(146)			(146)		2,167	2,167			
P2009021357	WHITESTONE	NY		01/26/2021		768,370		(156)			(156)		2,597	2,597			
P2009021361	ROCHELLE PARK	NJ		12/01/2024		172,921		(188)			(188)		5,316	5,316			
P2009021362	SAN DIEGO	CA		12/01/2024		288,135		(181)			(181)		1,223	1,223			
P2009021363	WHITESTONE	NY		12/01/2024		114,241		(196)			(196)		2,078	2,078			
P2009021364	EAST WENATCHEE	WA		12/01/2024		95,618		(569)			(569)		6,860	6,860			
P2009021367	BROOKLYN	NY		12/01/2024		706,110		(727)			(727)		3,557	3,557			
P2009021369	SAN JACINTO	CA		12/01/2024		284,261		(142)			(142)						
P2009021373	MARATHON	FL		12/01/2024		128,454		(80)			(80)		532	532			
P2009021374	HAPPY VALLEY	OR		12/01/2024		126,118		(637)			(637)		4,423	4,423			
P2009021375	MELVILLE	NY		12/01/2024		445,151		(263)			(263)		3,708	3,708			

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

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	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					
P2009021376	MIDDLE VILLAGE	NY		12/01/2024		572,535		(362)			(362)		2,460	2,460			
P2009021377	BROOKLYN	NY		12/01/2024		527,675		(697)			(697)		4,766	4,766			
P2009021378	ROSLYN	NY		12/01/2024		984,754		(609)			(609)		4,008	4,008			
P2009021379	OSSINING	NY		12/01/2024		248,684		(147)			(147)		954	954			
P2009021381	DACULA	GA		12/01/2024		144,709		(89)			(89)		588	588			
P2009021382	BUCKSPORT	ME		12/01/2024		114,599		(191)			(191)		1,953	1,953			
P2009021384	KEW GARDEN HILLS	NY		12/01/2024		153,178		(99)			(99)		683	683			
P2009021386	INWOOD	NY		12/01/2024		580,948		(360)			(360)		2,419	2,419			
P2009021387	HOWARD BEACH	NY		12/01/2024		377,582		(481)			(481)		155,270	155,270			
P2009021388	COLLEGE POINT	NY		02/04/2021		243,000		(177)			(177)		1,222	1,222			
P2009021391	SKOWHEGAN	ME		12/01/2024		185,110		(195)			(195)		589	589			
P2009021394	NEW YORK	NY		12/01/2024		484,674							4,471	4,471			
P2009021396	VALLEY STREAM	NY		12/01/2024		132,767		(177)			(177)		1,212	1,212			
P2009021397	MIAMI SPRINGS	FL		12/01/2024		337,672		(217)			(217)		497	497			
P2009021398	DOWNEY	CA		12/01/2024		535,564		(339)			(339)		2,302	2,302			
P2009021402	PARKLAND	FL		12/01/2024		644,064		(409)			(409)		2,790	2,790			
P2009021403	MIDDLE VILLAGE	NY		12/01/2024		589,886		(318)			(318)						
P2009021406	SANTA ANA	CA		12/01/2024		340,331		(219)			(219)		1,498	1,498			
P2009021407	NEW HAMPTON	NY		12/01/2024		231,028		(2,614)			(2,614)		4,829	4,829			
P2009021408	UPPER DARBY	PA		12/01/2024		100,475		(60)			(60)		393	393			
P2009021411	QUAKERTOWN	PA		12/01/2024		352,188		(220)			(220)		1,485	1,485			
P2009021413	FRESNO	CA		12/01/2024		171,403		(110)			(110)		738	738			
P2009021415	BRAINTREE	MA		12/01/2024		602,468		(382)			(382)		2,580	2,580			
P2009021418	PALOS HEIGHTS	IL		12/01/2024		666,907		(413)			(413)		2,760	2,760			
P2009021430	FLUSHING	NY		02/23/2021		93,172							490	490			
P2009021431	GREENWOOD LAKE	NY		12/01/2024		245,320		(160)			(160)		1,110	1,110			
P2009021432	SYOSSET	NY		12/01/2024		253,864		(2,258)			(2,258)		6,084	6,084			
P2009021433	WAXHAW	NC		12/01/2024		196,701		(125)			(125)		569	569			
P2009021437	VILLE PLATTE	LA		12/01/2024		102,998		(109)			(109)		516	516			
P2009021467	FOREST HILLS	NY		12/01/2024		1,267,801		(796)			(796)		235	235			
P2009021468	NEW CITY	NY		12/01/2024		469,786		(310)			(310)		2,175	2,175			
P2009021469	HAWTHORNE	CA		12/01/2024		376,748		(236)			(236)		1,591	1,591			
P2009021471	GLEN MILLS	PA		12/01/2024		539,932		(309)			(309)		1,900	1,900			
P2009021472	GRESHAM	OR		12/01/2024		489,054		(243)			(243)		1,699	1,699			
P2009021473	HIGHLAND BEACH	FL		12/01/2024		242,117		(146)			(146)		958	958			
P2009021475	CANTON	MA		12/01/2024		325,057		(207)			(207)		945	945			
P2009021476	HAVERTOWN	PA		12/01/2024		270,801		(184)			(184)		1,634	1,634			
P2009021477	TORRANCE	CA		12/01/2024		180,596		(109)			(109)		715	715			
P2009021478	PASADENA	TX		12/01/2024		50,721		(957)			(957)		21,963	21,963			
P2009021480	CLERMONT	FL		12/01/2024		146,558		(98)			(98)		700	700			
P2009021548	AUBURN	WA		03/15/2021		314,496		(173)			(173)		1,087	1,087			
P2009021549	ROCKY POINT	NY		12/01/2024		278,370		(140)			(140)		966	966			
P2009021553	WESTON	FL		12/01/2024		875,498		(552)			(552)		3,750	3,750			
P2009021554	BRIDGEPORT	CT		12/01/2024		236,485		(159)			(159)		1,074	1,074			
P2009021556	OCEAN	NJ		12/01/2024		185,554		(4,292)			(4,292)		36,496	36,496			
P2009021558	BROOKLYN	NY		12/01/2024		382,931		(145)			(145)		1,931	1,931			
P2009021559	LONG ISLAND CITY	NY		12/01/2024		421,071		(37)			(37)						
P2009021560	MIAMI BEACH	FL		12/01/2024		295,239		(185)			(185)		1,286	1,286			
P2009021561	GEORGETOWN	DE		12/01/2024		317,574		(338)			(338)		1,552	1,552			
P2009021562	GLEN HEAD	NY		12/01/2024		1,127,420		(713)			(713)		5,003	5,003			
P2009021564	STATEN ISLAND	NY		12/01/2024		652,492		(216)			(216)		2,256	2,256			

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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					
P2009021565	WOODSIDE	NY		12/01/2024		724,450		(449)			(449)		3,096	3,096			
P2009021566	OZONE PARK	NY		12/01/2024		516,616		(323)			(323)		2,250	2,250			
P2009021567	DIX HILLS	NY		12/01/2024		627,195		(391)			(391)		2,732	2,732			
P2009021569	VALLEY STREAM	NY		12/01/2024		556,756		(194)			(194)		2,596	2,596			
P2009021572	CHEEKTOWAGA	NY		12/01/2024		103,035		(31)			(31)		360	360			
P2009021573	CHAMBERSBURG	PA		12/01/2024		244,516		(169)			(169)		1,455	1,455			
P2009021574	MASSAPEQUA	NY		03/19/2021		441,208		(233)			(233)		1,529	1,529			
P2009021575	DELRAY BEACH	FL		12/01/2024		254,740		(156)			(156)		1,069	1,069			
P2009021578	WELLINGTON	FL		12/01/2024		3,163,822		(505)			(505)						
P2009021580	YORKTOWN HEIGHTS	NY		12/01/2024		484,268		(312)			(312)		2,187	2,187			
P2009021582	FLUSHING	NY		12/01/2024		240,295		(152)			(152)		1,192	1,192			
P2009021585	GEORGETOWN	TX		12/01/2024		507,798		(314)			(314)		2,171	2,171			
P2009021586	LAKE STEVENS	WA		12/01/2024		369,577		(229)			(229)		1,580	1,580			
P2009021588	DIX HILLS	NY		12/01/2024		555,011		(350)			(350)		803	803			
P2009021589	JACKSON	NJ		12/01/2024		400,780		(279)			(279)		2,351	2,351			
P2009021590	BROOKLYN	NY		12/01/2024		911,929		(579)			(579)		4,925	4,925			
P2009021597	BROOKLYN	NY		12/01/2024		928,882		(607)			(607)		4,358	4,358			
P2009021598	SAG HARBOR	NY		12/01/2024		1,024,954		(677)			(677)		4,898	4,898			
P2009021600	BEAR	DE		12/01/2024		150,753		(391)			(391)		4,015	4,015			
P2009021601	BEAUMONT	TX		12/01/2024		186,394		(108)			(108)		711	711			
P2009021605	ENCINO	CA		12/01/2024		594,647		(299)			(299)						
P2009021606	STATEN ISLAND	NY		03/25/2021		425,795		(229)			(229)		1,477	1,477			
P2009021609	BROOKLYN	NY		12/01/2024		294,794		(185)			(185)		1,292	1,292			
P2009021612	ELMHURST	NY		12/01/2024		441,426		(282)			(282)		1,996	1,996			
P2009021613	PORT WASHINGTON	NY		12/01/2024		464,512		(301)			(301)		2,152	2,152			
P2009021614	SOUTHFIELDS	NY		12/01/2024		171,571		(88)			(88)		595	595			
P2009021617	LAS VEGAS	NV		12/01/2024		283,231		(219)			(219)		1,537	1,537			
P2009021619	CHICAGO	IL		12/01/2024		176,057		(61)			(61)		606	606			
P2009021624	LEONIA	NJ		04/01/2021		311,952		(163)			(163)		1,074	1,074			
P2009021625	DELRAY BEACH	FL		12/01/2024		200,909		(118)			(118)		784	784			
P2009021627	SUNNY ISLES BEACH	FL		12/01/2024		813,211		(393)			(393)		2,813	2,813			
P2009021630	OREGON CITY	OR		12/01/2024		343,462		(243)			(243)		11,682	11,682			
P2009021632	MAHOPAC	NY		12/01/2024		172,127		(107)			(107)		736	736			
P2009021634	NEW YORK	NY		12/01/2024		937,095							3,846	3,846			
P2009021870	HIGHLAND FALLS	NY		04/09/2021		185,705		(99)			(99)		648	648			
P2009021874	MALBA	NY		12/01/2024		582,139		(731)			(731)		2,538	2,538			
P2009021876	NYACK	NY		12/01/2024		227,220		(148)			(148)		1,132	1,132			
P2009021877	NEW YORK	NY		04/19/2021		269,839		(490)			(490)		1,366	1,366			
P2009021878	SEMINOLE	OK		04/19/2021		261,502		(151)			(151)		888	888			
P2009021880	SAN ANTONIO	TX		12/01/2024		150,777		(86)			(86)		683	683			
P2009021881	LAS VEGAS	NV		12/01/2024		245,729		(111)			(111)		856	856			
P2009021883	BAL HARBOUR	FL		12/01/2024		455,958		(124)			(124)		1,891	1,891			
P2009021884	VENICE	FL		12/01/2024		2,926,808							10,164	10,164			
P2009021888	BAYSIDE	NY		12/01/2024		407,602		(236)			(236)		2,413	2,413			
P2009021889	AURORA	CO		12/01/2024		663,337		(362)			(362)		3,241	3,241			
P2009021891	FREEPORT	NY		12/01/2024		288,780		(179)			(179)		1,325	1,325			
P2009021893	WOODHAVEN	NY		12/01/2024		308,004		(186)			(186)		1,415	1,415			
P2009021894	HOUSTON	TX		12/01/2024		2,081,744		(863)			(863)		7,293	7,293			
P2009021898	ORANGE	CA		12/01/2024		1,608,541		(2,213)			(2,213)						
P2009021899	NORTH BERGEN	NJ		08/13/2025		192,420		(124)			(124)		895	895			
P2009021900	LITTLE FERRY	NJ		12/01/2024		301,516		(184)			(184)		1,303	1,303			

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P2009021901	SANDPOINT	ID		12/01/2024		83,140		(163)			(163)		1,163	1,163			
P2009021903	KENT	WA		12/01/2024		428,294		(266)			(266)		1,965	1,965			
P2009021905	WOODBURY	NY		12/01/2024		1,716,560		(1,099)			(1,099)		8,323	8,323			
P2009021907	POMPANO BEACH	FL		12/01/2024		669,831		(2,445)			(2,445)		202,690	202,690			
P2009021908	LAS VEGAS	NV		12/01/2024		320,380		(1,960)			(1,960)		8,402	8,402			
P2009021909	LAS VEGAS	NV		12/01/2024		290,531		(174)			(174)		1,253	1,253			
P2009021910	WASHOE VALLEY	NV		12/01/2024		1,263,239		(538)			(538)						
P2009021913	DOVER	NH		12/01/2024		144,638		(239)			(239)		2,625	2,625			
P2009021914	ELMONT	NY		12/01/2024		335,641		(217)			(217)		1,780	1,780			
P2009021915	CONCORD	CA		12/01/2024		885,255		(693)			(693)		8,011	8,011			
P2009021917	KINGS POINT	NY		08/13/2025		1,778,213		(1,165)			(1,165)		11,987	11,987			
P2009021919	WESTHAMPTON BEACH	NY		12/01/2024		667,583		(383)			(383)		2,689	2,689			
P2009021920	MCKINNEY	TX		12/01/2024		215,373		(144)			(144)		1,057	1,057			
P2009021922	HUNTINGTON STATION	NY		04/30/2021		351,713		(192)			(192)		1,207	1,207			
P2009021926	NAPLES	FL		12/01/2024		343,623		(207)			(207)		1,490	1,490			
P2009021927	HUNTINGDON VALLEY	PA		12/01/2024		295,077		(177)			(177)		1,286	1,286			
P2009021928	RICHMOND	CA		12/01/2024		260,826		(152)			(152)		1,082	1,082			
P2009021929	MIAMI SHORES	FL		12/01/2024		549,995		(335)			(335)		3,256	3,256			
P2009021930	BOCA RATON	FL		12/01/2024		326,662		(207)			(207)		1,522	1,522			
P2009021931	ALLENTOWN	NJ		12/01/2024		217,335		(152)			(152)		1,107	1,107			
P2009021932	SUNNY ISLES BEACH	FL		12/01/2024		957,113		(482)			(482)		2,189	2,189			
P2009021934	GREAT NECK	NY		12/01/2024		512,087		(306)			(306)		2,210	2,210			
P2009021936	CORPUS CHRISTI	TX		12/01/2024		190,177		(111)			(111)		789	789			
P2009021937	SAN JOSE	CA		12/01/2024		788,130		(481)			(481)		3,527	3,527			
P2009021961	LEXINGTON	SC		06/28/2021		123,541		(295)			(295)						
P2009022029	ASTORIA	NY		12/01/2024		718,572		(530)			(530)		11,619	11,619			
P2009022030	SALEM	OR		12/01/2024		559,419		(348)			(348)		2,594	2,594			
P2009022031	STATEN ISLAND	NY		12/01/2024		545,123		(325)			(325)		2,247	2,247			
P2009022034	GRESHAM	OR		12/01/2024		309,331		(204)			(204)		1,467	1,467			
P2009022036	PLYMOUTH	ME		12/01/2024		176,999		(256)			(256)		308	308			
P2009022038	GREENVILLE	NY		12/01/2024		222,531		(132)			(132)		911	911			
P2009022041	OREGON CITY	OR		12/01/2024		508,289		(504)			(504)		4,355	4,355			
P2009022045	TEMPLE	TX		12/01/2024		150,682		(94)			(94)		678	678			
P2009022046	KILLEEN	TX		12/01/2024		169,989		(105)			(105)		750	750			
P2009022047	KILLEEN	TX		12/01/2024		168,449		(105)			(105)		748	748			
P2009022049	DENTON	MD		12/01/2024		139,046		(80)			(80)		537	537			
P2009022051	FEDERAL WAY	WA		12/01/2024		382,019		(302)			(302)		12,602	12,602			
P2009022055	ATHENS	ME		12/01/2024		276,411		(177)			(177)		1,567	1,567			
P2009022057	HOLBROOK	NY		12/01/2024		380,324		(234)			(234)		1,669	1,669			
P2009022058	HALLANDALE BEACH	FL		12/01/2024		351,829		(212)			(212)		1,487	1,487			
P2009022059	DOUGLASVILLE	GA		12/01/2024		245,826		(152)			(152)		1,085	1,085			
P2009022060	PAWTUCKET	RI		12/01/2024		151,126		(173)			(173)		2,624	2,624			
P2009022062	MOLALLA	OR		12/01/2024		541,898		(329)			(329)		2,335	2,335			
P2009022063	GREAT NECK	NY		12/01/2024		152,968		(107)			(107)		768	768			
P2009022068	GOLDEN	CO		12/01/2024		419,723		(253)			(253)		1,773	1,773			
P2009022069	GILBOA	NY		12/01/2024		384,798		(81)			(81)						
P2009022070	WHITESTONE	NY		05/06/2021		121,339		(201)			(201)		2,179	2,179			
P2009022071	FORT LEE	NJ		12/01/2024		558,298		(344)			(344)		2,450	2,450			
P2009022072	ELMONT	NY		12/01/2024		443,617		(265)			(265)		1,839	1,839			
P2009022073	ARLINGTON	VA		12/01/2024		1,173,497		(716)			(716)		5,053	5,053			
P2009022076	MARGATE	FL		12/01/2024		181,857		(108)			(108)		742	742			

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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					
P2009022079	LAKE RONKONKOMA	NY		12/01/2024		149,668		(92)			(92)		657	657			
P2009022082	MIDDLESEX	NJ		12/01/2024		248,882		(498)			(498)		3,321	3,321			
P2009022085	PHILADELPHIA	PA		12/01/2024		189,553		(222)			(222)		1,513	1,513			
P2009022086	BRONX	NY		12/01/2024		336,282		(201)			(201)		1,394	1,394			
P2009022087	SUNRISE	FL		12/01/2024		110,126		(68)			(68)		486	486			
P2009022089	WOODBRIDGE	VA		12/01/2024		622,770		(388)			(388)		2,785	2,785			
P2009022090	WATCHUNG	NJ		12/01/2024		962,893		(581)			(581)		4,068	4,068			
P2009022091	BEND	OR		12/01/2024		494,531		(295)			(295)		2,050	2,050			
P2009022094	JOHNSBURG	IL		12/01/2024		625,046		(387)			(387)		2,792	2,792			
P2009022096	BELFORD	NJ		12/01/2024		182,358		(112)			(112)		800	800			
P2009022102	ISLAND PARK	NY		08/13/2025		371,551		(447)			(447)		6,669	6,669			
P2009022104	PORTLAND	OR		12/01/2024		273,706		(374)			(374)		6,688	6,688			
P2009022107	LEBANON	OR		12/01/2024		569,491		(347)			(347)		2,452	2,452			
P2009022108	COLORADO SPRINGS	CO		12/01/2024		367,170		(219)			(219)		1,522	1,522			
P2009022109	HERMITAGE	TN		12/01/2024		147,483		(91)			(91)		733	733			
P2009022112	BRONX	NY		08/13/2025		551,779		(333)			(333)		2,330	2,330			
P2009022115	MIAMI	FL		12/01/2024		345,131		(210)			(210)		1,468	1,468			
P2009022116	DIXMONT	ME		12/01/2024		179,505		(107)			(107)		744	744			
P2009022117	SEATAC	WA		12/01/2024		441,047		(281)			(281)		2,047	2,047			
P2009022118	HANOVER	PA		12/01/2024		518,481		(313)			(313)		2,191	2,191			
P2009022120	BAY SHORE	NY		12/01/2024		256,771		(155)			(155)		1,085	1,085			
P2009022123	DORAL	FL		12/01/2024		320,296		(195)			(195)		1,379	1,379			
P2009022124	COTO DE CAZA	CA		12/01/2024		1,207,791		(6,263)			(6,263)						
P2009022125	BAKERSFIELD	CA		12/01/2024		158,685		(96)			(96)		672	672			
P2009022126	HOPE VALLEY	RI		12/01/2024		167,392		(103)			(103)		734	734			
P2009022127	BOCA RATON	FL		12/01/2024		428,819		(264)			(264)		1,882	1,882			
P2009022129	GAINESVILLE	VA		12/01/2024		207,172		(102)			(102)		867	867			
P2009022130	HEWITT	NJ		12/01/2024		287,307		(171)			(171)		1,191	1,191			
P2009022132	UNIVERSITY PLACE	WA		12/01/2024		703,820		(434)			(434)		3,491	3,491			
P2009022133	BELLE MEAD	NJ		12/01/2024		513,070		(326)			(326)		2,270	2,270			
P2009022134	FAR HILLS	NJ		12/01/2024		528,185		(319)			(319)		2,235	2,235			
P2009022135	GRESHAM	OR		12/01/2024		316,154		(193)			(193)		1,361	1,361			
P2009022871	WAUKEGAN	IL		12/01/2024		170,097		(83)			(83)		660	660			
P2009023045	ROBBINSVILLE	NJ		11/01/2021		597,205							2,791	2,791			
P2009023046	GLEN COVE	NY		11/04/2021		160,875							5,226	5,226			
P2009023047	LEONIA	NJ		11/04/2021		605,353							2,812	2,812			
P2009023048	HOLLIS	NY		11/12/2021		380,773							1,769	1,769			
P2009023052	RALEIGH	NC		12/01/2024		350,854		(144)			(144)		2,268	2,268			
P2009023053	STATEN ISLAND	NY		12/01/2024		641,072		(269)			(269)		3,216	3,216			
P2009023054	BEAVERTON	OR		08/13/2025		367,759		(239)			(239)		32,595	32,595			
P2009023055	ORANGE	CA		12/01/2024		555,543		(254)			(254)		3,862	3,862			
P2009023056	HILLSIDE	NJ		12/01/2024		186,284		(197)			(197)		2,007	2,007			
P2009023057	BREWSTER	NY		12/01/2024		318,974		(151)			(151)		4,687	4,687			
P2009023058	LAS VEGAS	NV		12/01/2024		338,773		(135)			(135)		1,547	1,547			
P2009023059	BAYSIDE	NY		08/13/2025		584,630		(273)			(273)		4,726	4,726			
P2009023060	BURLINGTON	MA		12/01/2024		768,498		(319)			(319)		3,784	3,784			
P2009023061	BRONX	NY		08/13/2025		373,563		(182)			(182)		4,677	4,677			
P2009023066	WOODBRIDGE	NJ		12/01/2024		173,449		(258)			(258)		10,187	10,187			
P2009023070	FUQUAY VARINA	NC		12/01/2024		347,562		(148)			(148)		3,240	3,240			
P2009023073	HAMPSTEAD	NC		12/01/2024		286,612		(114)			(114)		1,309	1,309			
P2009023074	MAHOPAC	NY		12/01/2024		579,548		(229)			(229)		2,613	2,613			

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

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	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					
P2009023075	STATEN ISLAND	NY		12/01/2024		959,924		(386)			(386)		4,467	4,467			
P2009023076	EAST MEADOW	NY		12/01/2024		541,512		(247)			(247)		2,849	2,849			
P2009023077	LAKE WORTH	FL		12/01/2024		361,691		(142)			(142)		1,620	1,620			
P2009023078	NOLENSVILLE	TN		12/01/2024		689,214		(293)			(293)		3,447	3,447			
P2009023079	KEY LARGO	FL		12/01/2024		383,084		(150)			(150)		1,716	1,716			
P2009023080	ANTHONY	FL		11/30/2021		215,087							1,025	1,025			
P2009023081	HOUSTON	TX		12/01/2024		159,762		(65)			(65)		758	758			
P2009023083	BROOKLYN	NY		12/01/2024		521,964		(213)			(213)		2,508	2,508			
P2009023084	BROOKLYN	NY		12/01/2024		1,191,214		(470)			(470)		5,408	5,408			
P2009023085	FREEDOM	ME		12/01/2024		220,272		(86)			(86)		982	982			
P2009023086	MIAMI	FL		12/01/2024		203,649		(82)			(82)		960	960			
P2009023088	HARTSDALE	NY		12/01/2024		500,738		(205)			(205)		2,530	2,530			
P2009023089	SOUTHAMPTON	NY		08/13/2025		1,212,199		(342)			(342)		1,317	1,317			
P2009023090	BUFFALO	NY		12/01/2024		128,744		(49)			(49)		554	554			
P2009023092	MONSEY	NY		12/01/2024		304,598		(126)			(126)		1,492	1,492			
P2009023093	CENTEREACH	NY		12/01/2024		206,427		(96)			(96)		1,656	1,656			
P2009023094	STATEN ISLAND	NY		12/01/2024		508,310		(208)			(208)		2,443	2,443			
P2009023096	STATEN ISLAND	NY		12/02/2021		219,804		(368)			(368)		8,401	8,401			
P2009023097	MCLEAN	VA		12/01/2024		96,676		(48)			(48)		856	856			
P2009023098	WEST ORANGE	NJ		12/01/2024		247,317		(194)			(194)		2,110	2,110			
P2009023099	BROOKLYN	NY		12/01/2024		147,510		(59)			(59)		683	683			
P2009023100	JAMAICA	NY		12/01/2024		635,353		(248)			(248)		2,830	2,830			
P2009023101	STATEN ISLAND	NY		08/13/2025		461,448		(208)			(208)		5,496	5,496			
P2009023102	BRISTOL	PA		12/01/2024		298,584		(117)			(117)		1,332	1,332			
P2009023103	STAMFORD	CT		12/02/2021		393,485							2,008	2,008			
P2009023104	PLAINVIEW	NY		12/01/2024		446,633		(247)			(247)		5,748	5,748			
P2009023105	NORTH BABYLON	NY		12/01/2024		334,972		(138)			(138)		1,640	1,640			
P2009023106	PHOENIX	AZ		12/01/2024		194,510		(78)			(78)		899	899			
P2009023107	SANDY	UT		12/01/2024		496,980		(220)			(220)		1,663	1,663			
P2009023108	CRESTLINE	OH		08/13/2025		166,928							833	833			
P2009023109	PORT JEFFERSON STATI	NY		12/01/2024		348,124		(144)			(144)		1,705	1,705			
P2009023110	MENDHAM	NJ		12/01/2024		606,570		(238)			(238)		3,586	3,586			
P2009023112	NAPLES	FL		12/01/2024		281,916		(109)			(109)		1,249	1,249			
P2009023113	BROOKLYN	NY		12/01/2024		892,220		(373)			(373)		4,451	4,451			
P2009023114	PHILADELPHIA	PA		12/01/2024		167,213		(65)			(65)		731	731			
P2009023115	PHILADELPHIA	PA		12/01/2024		180,375		(70)			(70)		788	788			
P2009023116	PHILADELPHIA	PA		12/01/2024		204,876		(117)			(117)		5,292	5,292			
P2009023117	LEVITTOWN	PA		12/06/2021		263,319		(556)			(556)		16,525	16,525			
P2009023118	BROOKLYN	NY		08/13/2025		561,185		(234)			(234)		2,800	2,800			
P2009023119	SECAUCUS	NJ		12/01/2024		497,512		(203)			(203)		2,391	2,391			
P2009023120	HOWARD BEACH	NY		12/01/2024		45,737		(1,259)			(1,259)		3,210	3,210			
P2009023122	CHICAGO	IL		12/01/2024		387,054		(151)			(151)		1,724	1,724			
P2009023123	LYNNWOOD	WA		12/01/2024		1,078,541		(348)			(348)						
P2009023124	FARMVILLE	VA		12/01/2024		76,834		(361)			(361)		10,052	10,052			
P2009023125	GREAT NECK	NY		12/01/2024		602,447		(249)			(249)		2,950	2,950			
P2009023127	PHILADELPHIA	PA		12/01/2024		242,610		(101)			(101)		808	808			
P2009023128	ELMHURST	NY		12/01/2024		169,555		(67)			(67)		1,979	1,979			
P2009023129	PLANO	TX		12/07/2021		332,611		(137)			(137)		1,629	1,629			
P2009023130	BROOKLYN	NY		12/07/2021		778,698							2,287	2,287			
P2009023132	BRONX	NY		12/01/2024		620,747		(242)			(242)		2,765	2,765			
P2009023133	CENTRAL ISLIP	NY		12/01/2024		259,924		(108)			(108)		410	410			

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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					
P2009023134	BROOKLYN	NY		12/01/2024		416,561		(167)			(167)		2,453	2,453			
P2009023135	STATEN ISLAND	NY		12/01/2024		1,115,087		(700)			(700)		35,782	35,782			
P2009023136	STATEN ISLAND	NY		12/01/2024		413,637		(161)			(161)		1,842	1,842			
P2009023137	WOODSIDE	NY		12/01/2024		673,694		(269)			(269)		3,117	3,117			
P2009023244	FREDERICKSBURG	VA		12/01/2024		200,803		(374)			(374)		2,047	2,047			
P2009023248	BARNEGAT	NJ		12/01/2024		326,313		(196)			(196)		2,084	2,084			
P2009023249	SYLMAR	CA		12/01/2024		459,637		(241)			(241)		1,972	1,972			
P2009023250	FREDERICKSBURG	VA		12/01/2024		200,544		(114)			(114)		859	859			
P2009023252	HAMDEN	CT		12/01/2024		175,116		(90)			(90)		542	542			
P2009023254	DUNDALK	MD		12/01/2024		211,999		(103)			(103)		745	745			
P2009023256	WALDORF	MD		12/01/2024		229,046		(83)			(83)		1,059	1,059			
P2009023257	DANBURY	CT		12/01/2024		466,486		(261)			(261)		1,930	1,930			
P2009023258	NEW BRITAIN	CT		12/01/2024		158,344		(77)			(77)		558	558			
P2009023259	SILVER SPRING	MD		12/01/2024		361,260		(185)			(185)		1,275	1,275			
P2009023263	DUNDALK	MD		12/01/2024		196,483		(93)			(93)		741	741			
P2009023264	SILVER SPRING	MD		12/01/2024		423,621		(188)			(188)		1,767	1,767			
P2009023265	CHICAGO	IL		12/01/2024		344,377		(279)			(279)		3,179	3,179			
P2009023268	DEER PARK	TX		12/01/2024		223,994		(49)			(49)		535	535			
P2009023270	BALTIMORE	MD		12/01/2024		222,868		(123)			(123)		847	847			
P2009023271	GURNEE	IL		12/01/2024		245,086		(133)			(133)		726	726			
P2009023272	HYATTSVILLE	MD		12/01/2024		359,474		(178)			(178)		1,516	1,516			
P2009023275	HARDEEVILLE	SC		12/01/2024		218,703		(221)			(221)		1,581	1,581			
P2009023276	PATTISON	TX		12/01/2024		320,971		(114)			(114)						
P2009023278	LAND O LAKES	FL		12/01/2024		472,014		(119)			(119)		2,156	2,156			
P2009023280	NAPLES	FL		12/01/2024		650,130		(288)			(288)						
P2009023281	MANASSAS	VA		12/01/2024		385,634		(178)			(178)		3,017	3,017			
P2009023282	MERCED	CA		12/01/2024		541,577		(284)			(284)		2,145	2,145			
P2009023284	TRENTON	NJ		12/01/2024		99,031		(41)			(41)		499	499			
P2009023285	ODESSA	TX		12/01/2024		206,893		(118)			(118)		816	816			
P2009023287	RALEIGH	NC		12/01/2024		174,806		(91)			(91)		763	763			
P2009023288	JURUPA VALLEY	CA		01/14/2022		538,144		(142)			(142)		2,724	2,724			
P2009023290	BROOKFIELD	CT		12/01/2024		304,443		(131)			(131)		1,222	1,222			
P2009023292	BRANDYWINE	MD		12/01/2024		336,425		(341)			(341)		2,565	2,565			
P2009023293	SANDIA	TX		12/01/2024		325,631		(177)			(177)		1,367	1,367			
P2009023294	ROSHARON	TX		12/01/2024		247,438		(147)			(147)		966	966			
P2009023295	CHICAGO	IL		12/01/2024		229,027		(120)			(120)		787	787			
P2009023297	BURKE	VA		12/01/2024		400,881		(207)			(207)		1,435	1,435			
P2009023298	STERLING	VA		12/01/2024		263,846		(91)			(91)		1,000	1,000			
P2009023299	EDGEWATER PARK	NJ		12/01/2024		231,969		(318)			(318)		7,952	7,952			
P2009023302	ROCKVILLE	MD		12/01/2024		331,040		(218)			(218)		1,577	1,577			
P2009023303	WINCHESTER	VA		12/01/2024		299,950		(175)			(175)		1,002	1,002			
P2009023304	SYKESVILLE	MD		12/01/2024		251,031		(137)			(137)		915	915			
P2009023305	BALTIMORE	MD		12/01/2024		306,470		(146)			(146)						
P2009023307	WOODBRIDGE	VA		12/01/2024		289,715		(123)			(123)		1,137	1,137			
P2009023308	GURNEE	IL		12/01/2024		192,502		(122)			(122)		847	847			
P2009023309	LAS VEGAS	NV		12/01/2024		177,151		(92)			(92)		689	689			
P2009023311	MELROSE PARK	IL		12/01/2024		228,582		(144)			(144)		550	550			
P2009023312	SAINT GEORGE	UT		12/01/2024		240,387		(18)			(18)						
P2009023314	KING CITY	CA		12/01/2024		378,018		(300)			(300)		2,134	2,134			
P2009023315	KEYMAR	MD		12/01/2024		303,883		(172)			(172)		1,179	1,179			
P2009023316	HENRICO	VA		12/01/2024		204,768		(96)			(96)		708	708			

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					
P2009023317	NORTH CHESTERFIELD	VA		12/01/2024		179,802		(124)			(124)						
P2009023320	WEST JORDAN	UT		12/01/2024		557,797		(324)			(324)		1,844	1,844			
P2009023322	KATY	TX		12/01/2024		344,468		(105)			(105)		1,208	1,208			
P2009023328	PLAINFIELD	IL		12/01/2024		239,245		(116)			(116)		895	895			
P2009023333	PATTERSON	CA		12/01/2024		362,693		(167)			(167)		1,168	1,168			
P2009023335	SUMMERVILLE	SC		12/01/2024		282,398		(234)			(234)		2,481	2,481			
P2009023338	SANTA PAULA	CA		02/02/2022		1,581,988		(389)			(389)		8,742	8,742			
P2009023339	AURORA	CO		12/01/2024		228,276		(153)			(153)		1,328	1,328			
P2009023341	ELIZABETH	NJ		12/01/2024		259,937		(371)			(371)		3,969	3,969			
P2009023342	DENVER	CO		12/01/2024		340,562		(163)			(163)		1,496	1,496			
P2009023345	BALTIMORE	MD		12/01/2024		144,515		(159)			(159)		2,430	2,430			
P2009023347	GERMANTOWN	MD		12/01/2024		293,854		(142)			(142)		1,183	1,183			
P2009023348	FORT WASHINGTON	MD		12/01/2024		352,084		(182)			(182)		1,263	1,263			
P2009023349	HAGERSTOWN	MD		12/01/2024		125,271		(58)			(58)		441	441			
P2009023351	SACRAMENTO	CA		12/01/2024		270,154		(151)			(151)		6,582	6,582			
P2009023352	MANASSAS	VA		12/01/2024		329,426		(101)			(101)		1,618	1,618			
P2009023355	EVANS	CO		12/01/2024		198,357		(106)			(106)		1,845	1,845			
P2009023358	MIDLOTHIAN	VA		12/01/2024		214,164		(127)			(127)		554	554			
P2009023365	FORT WASHINGTON	MD		12/01/2024		259,486		(120)			(120)		1,076	1,076			
P2009023366	STOCKTON	CA		12/01/2024		243,907		(147)			(147)		1,140	1,140			
P2009023371	AUSTELL	GA		12/01/2024		283,484		(144)			(144)		834	834			
P2009023376	NORTH CHARLESTON	SC		12/01/2024		170,023		(79)			(79)		607	607			
P2009023377	AUSTIN	TX		12/01/2024		439,076		(235)			(235)		1,365	1,365			
P2009023382	LAS VEGAS	NV		01/26/2022		397,650		(114)			(114)		1,919	1,919			
P2009023385	SACRAMENTO	CA		12/01/2024		566,579		(484)			(484)		4,081	4,081			
P2009023387	STOCKTON	CA		12/01/2024		256,136		(148)			(148)		1,156	1,156			
P2009023388	CICERO	IL		12/01/2024		172,785		(63)			(63)		833	833			
P2009023393	WHARTON	NJ		12/01/2024		293,471		(236)			(236)		2,153	2,153			
P2009023395	BEAVERTON	OR		12/01/2024		442,868		(249)			(249)		3,453	3,453			
P2009023397	MARICOPA	AZ		12/01/2024		288,426		(160)			(160)		3,333	3,333			
P2009023399	PHOENIX	AZ		12/01/2024		202,858		(108)			(108)		710	710			
P2009023405	FLORIDA CITY	FL		12/01/2024		264,443		(153)			(153)		806	806			
P2009023412	BOWIE	MD		12/01/2024		242,192		(233)			(233)		1,832	1,832			
P2009023414	NORTH LAS VEGAS	NV		12/01/2024		229,791		(113)			(113)		824	824			
P2009023415	TEMPLE HILLS	MD		12/01/2024		282,074		(175)			(175)		1,114	1,114			
P2009023418	CHARLESTON	SC		12/01/2024		239,091		(66)			(66)		1,217	1,217			
P2009023420	HYATTSVILLE	MD		12/01/2024		277,485		(165)			(165)		1,140	1,140			
P2009023421	CARROLLTON	TX		12/01/2024		153,937		(297)			(297)		1,419	1,419			
P2009023423	VANCOUVER	WA		12/01/2024		360,030		(156)			(156)		1,619	1,619			
P2009023428	NORTH LAS VEGAS	NV		12/01/2024		185,631		(67)			(67)		5,435	5,435			
P2009023432	FALLS CHURCH	VA		12/01/2024		175,102		(87)			(87)		494	494			
P2009023434	SPRINGFIELD	VA		12/01/2024		501,551		(259)			(259)		1,572	1,572			
P2009023435	SPICEWOOD	TX		12/01/2024		1,939,833		(894)			(894)						
P2009023436	BELLWOOD	IL		12/01/2024		163,762		(133)			(133)		1,425	1,425			
P2009023437	BAKERSFIELD	CA		12/01/2024		223,122		(62)			(62)		683	683			
P2009023438	ROCKVILLE	MD		12/01/2024		235,494		(128)			(128)		1,496	1,496			
P2009023444	TOMS RIVER	NJ		12/01/2024		189,672		(117)			(117)		601	601			
P2009023446	JACKSONVILLE	FL		12/01/2024		166,842		(148)			(148)		1,751	1,751			
P2009023450	TEMPLE HILLS	MD		12/01/2024		330,210		(138)			(138)		970	970			
P2009023451	THURMONT	MD		12/01/2024		245,244		(166)			(166)		2,418	2,418			
P2009023452	INDIANAPOLIS	IN		12/01/2024		160,739		(81)			(81)		463	463			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023454	DAVENPORT	FL		12/01/2024		301,083		(95)			(95)		1,114	1,114			
P2009023455	SANTA ROSA BEACH	FL		02/18/2022		228,166		(17)			(17)		1,252	1,252			
P2009023457	ORANGE	CA		12/01/2024		1,118,334		(372)			(372)						
P2009023459	WINCHESTER	CA		12/01/2024		778,016		(6)			(6)		4,258	4,258			
P2009023460	CARLSBAD	CA		12/01/2024		952,214		(123)			(123)						
P2009023464	LAS VEGAS	NV		12/01/2024		244,857		(110)			(110)		893	893			
P2009023465	BARNEGAT	NJ		12/01/2024		264,738		(177)			(177)		2,275	2,275			
P2009023466	SPOTSYLVANIA	VA		12/01/2024		163,020		(72)			(72)		660	660			
P2009023469	STAFFORD	VA		12/01/2024		171,073							257	257			
P2009023470	NORTH LAUDERDALE	FL		12/01/2024		160,894		(37)			(37)		690	690			
P2009023472	PUEBLO	CO		12/01/2024		511,078		(201)			(201)		1,998	1,998			
P2009023473	VISALIA	CA		12/01/2024		289,453		(98)			(98)		1,206	1,206			
P2009023475	WEST LONG BRANCH	NJ		12/01/2024		406,780		(193)			(193)		1,078	1,078			
P2009023482	EWING	NJ		12/01/2024		194,419		(100)			(100)		793	793			
P2009023483	COATS	NC		12/01/2024		228,310		(217)			(217)		11,297	11,297			
P2009023484	HAWTHORNE	NJ		12/01/2024		254,201		(169)			(169)		1,702	1,702			
P2009023485	BRIDGEPORT	CT		12/01/2024		296,822		(174)			(174)		917	917			
P2009023489	ESCONDIDO	CA		01/20/2022		276,187		(112)			(112)		1,564	1,564			
P2009023494	FREMONT	CA		02/11/2022		1,872,914		(46)			(46)		1,689	1,689			
P2009023496	VISTA	CA		12/01/2024		830,918		(245)			(245)		3,497	3,497			
P2009023501	NORTH LAS VEGAS	NV		12/01/2024		267,619		(36)			(36)		1,406	1,406			
P2009023502	SANTA CLARA	CA		02/11/2022		1,046,981		(156)			(156)		5,698	5,698			
P2009023505	SACRAMENTO	CA		12/01/2024		236,972		(48)			(48)		1,259	1,259			
P2009023506	PACOIMA	CA		12/01/2024		373,886		(69)			(69)		1,989	1,989			
P2009023507	AFTON	OK		12/01/2024		333,497		(145)			(145)		5,556	5,556			
P2009023513	CALDWELL	ID		12/01/2024		293,077		(92)			(92)		1,107	1,107			
P2009023514	THOUSAND OAKS	CA		12/01/2024		171,881		(37)			(37)		846	846			
P2009023517	BAYONNE	NJ		12/01/2024		401,922		(250)			(250)		987	987			
P2009023521	HOUSTON	TX		12/01/2024		190,126		(108)			(108)		752	752			
P2009023522	CHOWCHILLA	CA		12/01/2024		152,582		(75)			(75)		450	450			
P2009023525	BOWIE	MD		12/01/2024		268,111		(62)			(62)		1,324	1,324			
P2009023526	WEST VALLEY CITY	UT		12/01/2024		600,948		(196)			(196)		2,210	2,210			
P2009023527	MONTGOMERY VILLAGE	MD		12/01/2024		179,280		(115)			(115)		554	554			
P2009023528	PLANO	IL		12/01/2024		246,903		(131)			(131)		899	899			
P2009023529	TINTON FALLS	NJ		12/01/2024		576,232		(386)			(386)		2,223	2,223			
P2009023530	MIDLOTHIAN	TX		12/01/2024		717,707		(330)			(330)		3,121	3,121			
P2009023533	BEVERLY HILLS	CA		12/01/2024		1,022,687		(84)			(84)						
P2009023535	SAINT GEORGE	UT		12/01/2024		170,619		(124)			(124)		2,071	2,071			
P2009023536	YERMO	CA		12/01/2024		355,234		(121)			(121)		1,925	1,925			
P2009023537	ODESSA	FL		12/01/2024		432,245		(295)			(295)		1,782	1,782			
P2009023538	ARLINGTON	TX		12/01/2024		185,655		(106)			(106)		616	616			
P2009023539	LAUREL	MD		12/01/2024		336,874		(149)			(149)		1,119	1,119			
P2009023540	OWINGS MILLS	MD		12/01/2024		277,445		(171)			(171)		930	930			
P2009023542	MAGNA	UT		12/01/2024		419,048		(267)			(267)		1,667	1,667			
P2009023544	MIDLAND	TX		12/01/2024		203,829		(118)			(118)		1,136	1,136			
P2009023546	PLANO	IL		12/01/2024		225,575		(124)			(124)		788	788			
P2009023548	FRESNO	CA		12/01/2024		154,061		(143)			(143)		835	835			
P2009023551	VISALIA	CA		12/01/2024		151,577		(90)			(90)		546	546			
P2009023552	SANTA MARIA	CA		12/01/2024		473,263		(267)			(267)		1,362	1,362			
P2009023553	HYATTSVILLE	MD		12/01/2024		268,440		(147)			(147)		951	951			
P2009023556	STERLING	VA		12/01/2024		338,197		(115)			(115)		1,616	1,616			

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					
P2009023558	LAS VEGAS	NV		12/01/2024		398,433		(193)			(193)		2,049	2,049			
P2009023559	CORNELIUS	OR		12/01/2024		237,078		(173)			(173)		2,650	2,650			
P2009023564	BALTIMORE	MD		12/01/2024		247,122							250	250			
P2009023566	NORWALK	CT		12/01/2024		368,651		(214)			(214)		1,158	1,158			
P2009023568	NORTH BERGEN	NJ		02/28/2022		439,367		(206)			(206)		1,180	1,180			
P2009023570	CORONA	CA		12/01/2024		784,963		(576)			(576)		5,724	5,724			
P2009023571	LOXAHATCHEE	FL		12/01/2024		577,838		(190)			(190)						
P2009023573	LOS ANGELES	CA		12/01/2024		1,652,095		(293)			(293)						
P2009023574	DESERT HOT SPRINGS	CA		12/01/2024		201,033		(119)			(119)		771	771			
P2009023575	HENDERSON	NV		12/01/2024		113,942		(109)			(109)		3,582	3,582			
P2009023578	BRANDON	MS		12/01/2024		252,794		(131)			(131)		759	759			
P2009023580	MCLEAN	VA		02/22/2022		1,495,659		(581)			(581)						
P2009023582	PORT ST LUCIE	FL		12/01/2024		226,529		(131)			(131)		685	685			
P2009023583	NEW LENOX	IL		12/01/2024		253,029		(174)			(174)		2,038	2,038			
P2009023585	DAVIE	FL		12/01/2024		473,261		(257)			(257)		1,897	1,897			
P2009023587	LAUREL	MD		12/01/2024		417,647		(223)			(223)		1,447	1,447			
P2009023588	MIAMI	FL		12/01/2024		766,927		(330)			(330)		3,410	3,410			
P2009023591	SPRING	TX		12/01/2024		178,389		(26)			(26)		2,207	2,207			
P2009023592	BRIDGEPORT	CT		12/01/2024		190,551		(100)			(100)		588	588			
P2009023593	RICHMOND	TX		12/01/2024		288,098		(178)			(178)		935	935			
P2009023595	BALTIMORE	MD		12/01/2024		215,647		(117)			(117)		691	691			
P2009023597	SALT LAKE CITY	UT		12/01/2024		264,827		(126)			(126)		578	578			
P2009023598	FOUNTAIN HILLS	AZ		12/01/2024		423,359		(163)			(163)		1,965	1,965			
P2009023600	PASADENA	CA		12/01/2024		618,161		(97)			(97)						
P2009023601	FISHERS	IN		03/23/2022		2,304,312		(646)			(646)		11,433	11,433			
P2009023602	LOGANVILLE	GA		12/01/2024		307,129		(73)			(73)		1,452	1,452			
P2009023605	KATY	TX		12/01/2024		207,215		(161)			(161)		2,021	2,021			
P2009023609	SMYRNA	GA		12/01/2024		394,911		(209)			(209)		1,383	1,383			
P2009023610	CHARLOTTE	NC		02/23/2022		302,441		(36)			(36)						
P2009023611	RUTHERFORDTON	NC		12/01/2024		162,920		(119)			(119)		1,182	1,182			
P2009023612	SAN TAN VALLEY	AZ		12/01/2024		260,815		(150)			(150)		878	878			
P2009023614	NORTH LAS VEGAS	NV		12/01/2024		316,353		(186)			(186)		1,026	1,026			
P2009023615	HOLLISTER	CA		12/01/2024		651,207		(240)			(240)		2,087	2,087			
P2009023617	UNION BEACH	NJ		12/01/2024		254,178		(146)			(146)		571	571			
P2009023618	SHEPHERD	TX		12/01/2024		378,708		(144)			(144)		1,393	1,393			
P2009023623	SNELLVILLE	GA		12/01/2024		198,865		(170)			(170)		663	663			
P2009023624	ORLANDO	FL		12/01/2024		309,347		(128)			(128)		2,377	2,377			
P2009023625	TORRANCE	CA		12/01/2024		342,905		(172)			(172)		1,360	1,360			
P2009023626	SURPRISE	AZ		12/01/2024		205,820		(112)			(112)		1,040	1,040			
P2009023627	EFFINGHAM	SC		12/01/2024		173,707		(164)			(164)		1,104	1,104			
P2009023628	GARFIELD	NJ		12/01/2024		535,267		(338)			(338)		3,479	3,479			
P2009023629	HIRAM	GA		12/01/2024		272,280		(132)			(132)		815	815			
P2009023631	MIAMI	FL		12/01/2024		887,098		(339)			(339)		2,391	2,391			
P2009023632	MIAMI	FL		12/01/2024		454,761		(145)			(145)		2,569	2,569			
P2009023634	GREENSBORO	NC		12/01/2024		160,145		(88)			(88)		507	507			
P2009023635	AUBURN	GA		12/01/2024		200,843		(120)			(120)		719	719			
P2009023636	WASHOUGAL	WA		12/01/2024		311,598		(312)			(312)		2,032	2,032			
P2009023637	THORNTON	CO		12/01/2024		327,498		(270)			(270)		2,896	2,896			
P2009023638	LONG BRANCH	NJ		12/01/2024		238,557		(67)			(67)		979	979			
P2009023640	STERLING	VA		12/01/2024		519,471		(278)			(278)		1,843	1,843			
P2009023642	DARNESTOWN	MD		12/01/2024		223,631		(169)			(169)		1,449	1,449			

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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					
P2009023643	CORCORAN	CA		12/01/2024		267,585		(146)			(146)		767	767			
P2009023644	ROCKVILLE	MD		12/01/2024		603,213		(329)			(329)		1,871	1,871			
P2009023647	LYNDHURST	NJ		12/01/2024		347,572		(167)			(167)		1,138	1,138			
P2009023650	NEW BRAUNFELS	TX		01/13/2022		176,848		(24)			(24)		1,101	1,101			
P2009023651	PITTSBURGH	PA		12/10/2021		68,349		(9)			(9)		603	603			
P2009023652	SAN ANTONIO	TX		12/16/2021		258,782		(33)			(33)		1,558	1,558			
P2009023653	HOUSTON	TX		12/17/2021		165,933		(16)			(16)						
P2009023655	HOUSTON	TX		12/17/2021		132,139		(13)			(13)						
P2009023656	HOUSTON	TX		12/17/2021		132,650		(13)			(13)						
P2009023658	LONG BRANCH	NJ		12/21/2021		519,760		(63)			(63)		2,997	2,997			
P2009023660	JACKSONVILLE	FL		12/23/2021		140,108		(17)			(17)		829	829			
P2009023665	RALEIGH	NC		12/29/2021		134,490		(16)			(16)		768	768			
P2009023666	DURHAM	NC		12/29/2021		156,905		(19)			(19)		896	896			
P2009023669	LINDENWOLD	NJ		12/01/2024		106,106		(12)			(12)		566	566			
P2009023673	PHILADELPHIA	PA		12/01/2024		150,177		(18)			(18)		1,095	1,095			
P2009023674	PHILADELPHIA	PA		12/01/2024		68,987		(8)			(8)		503	503			
P2009023675	CUTLER BAY	FL		12/01/2024		104,733		(11)			(11)		497	497			
P2009023676	MIAMI	FL		12/01/2024		252,059		(28)			(28)		1,213	1,213			
P2009023677	FAIRLAND	IN		12/01/2024		73,827		(8)			(8)		357	357			
P2009023678	ATLANTA	GA		01/13/2022		144,283		(17)			(17)		794	794			
P2009023679	PHILADELPHIA	PA		12/01/2024		137,975		(16)			(16)		1,006	1,006			
P2009023681	BELLWOOD	IL		12/01/2024		112,138		(12)			(12)		512	512			
P2009023682	PHILADELPHIA	PA		12/01/2024		96,582		(11)			(11)		704	704			
P2009023683	SANTA ROSA BEACH	FL		01/10/2022		766,368		(95)			(95)		4,525	4,525			
P2009023685	PHILADELPHIA	PA		12/01/2024		82,785		(10)			(10)		603	603			
P2009023686	PHILADELPHIA	PA		12/01/2024		151,115		(18)			(18)		1,101	1,101			
P2009023689	NASHVILLE	TN		12/01/2024		147,303		(13)			(13)						
P2009023691	SAN ANTONIO	TX		12/01/2024		118,044		(10)			(10)						
P2009023693	LAKE ZURICH	IL		12/01/2024		203,778		(22)			(22)		966	966			
P2009023694	CHARLOTTE	NC		12/01/2024		151,094		(17)			(17)		734	734			
P2009023695	MIAMI	FL		01/20/2022		221,818		(27)			(27)		1,309	1,309			
P2009023698	CLEVELAND	OH		01/21/2022		121,358		(15)			(15)		693	693			
P2009023699	CLEVELAND	OH		01/21/2022		103,162		(12)			(12)		586	586			
P2009023701	CLEVELAND	OH		01/21/2022		140,373		(17)			(17)		797	797			
P2009023702	PALM BEACH	FL		12/01/2024		222,432		(21)			(21)						
P2009023703	BAYTOWN	TX		01/24/2022		74,621		(9)			(9)		439	439			
P2009023704	SPRING	TX		12/01/2024		221,963		(19)			(19)						
P2009023705	GRANBURY	TX		12/01/2024		137,443		(16)			(16)		761	761			
P2009023708	BINGHAMTON	NY		12/01/2024		123,535		(13)			(13)		354	354			
P2009023710	FORT WORTH	TX		12/01/2024		132,895		(14)			(14)		626	626			
P2009023711	RAYTOWN	MO		12/01/2024		67,597		(6)			(6)						
P2009023712	LAKE ARROWHEAD	CA		01/28/2022		628,420		(61)			(61)						
P2009023714	JOSHUA TREE	CA		12/01/2024		282,286		(27)			(27)						
P2009023715	JERSEY CITY	NJ		01/28/2022		623,583		(2,402)			(2,402)						
P2009023718	BRIGANTINE	NJ		12/01/2024		198,967		(5)			(5)						
P2009023719	GARLAND	TX		01/28/2022		180,393							693	693			
P2009023724	PASADENA	TX		01/31/2022		127,316		(18)			(18)		(9,199)	(9,199)			
P2009023725	PASADENA	MD		12/01/2024		109,046		(3)			(3)						
P2009023727	PAULSBORO	NJ		12/01/2024		116,709		(13)			(13)		593	593			
P2009023729	AURORA	IL		12/01/2024		121,584		(14)			(14)		673	673			
P2009023730	AURORA	IL		02/01/2022		198,782		(24)			(24)		1,100	1,100			

SCHEDULE B - PART 3

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

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P2009023731	HOUSTON	TX		02/02/2022		200,355		(28)			(28)		1,261	1,261			
P2009023733	BOLINGBROOK	IL		02/01/2022		188,448		(22)			(22)		1,042	1,042			
P2009023734	RALEIGH	NC		02/04/2022		112,285		(14)			(14)		638	638			
P2009023735	WAKE FOREST	NC		02/04/2022		120,707		(15)			(15)		686	686			
P2009023736	FUQUAY VARINA	NC		02/04/2022		179,657		(22)			(22)		1,020	1,020			
P2009023738	CHARLOTTE	NC		12/01/2024		290,791		(7)			(7)						
P2009023742	WOODBRIDGE	VA		12/01/2024		152,494		(893)			(893)		43,890	43,890			
P2009023743	BRIDGEPORT	CT		12/01/2024		225,338		(123)			(123)		699	699			
P2009023744	TACOMA	WA		12/01/2024		241,175		(131)			(131)		687	687			
P2009023748	DALLAS	TX		12/01/2024		611,901		(333)			(333)						
P2009023749	SAN DIEGO	CA		12/01/2024		836,295		(264)			(264)		7,665	7,665			
P2009023750	CINNAMINSON	NJ		12/01/2024		399,811		(258)			(258)		1,459	1,459			
P2009023753	ORLANDO	FL		02/15/2022		383,749		5			5		2,114	2,114			
P2009023754	ORMOND BEACH	FL		12/01/2024		730,828		(88)			(88)						
P2009023755	BERLIN	MD		12/01/2024		288,454		(152)			(152)		1,258	1,258			
P2009023756	HYATTSVILLE	MD		12/01/2024		285,432		(160)			(160)		924	924			
P2009023760	BAYTOWN	TX		12/01/2024		152,637		(85)			(85)		494	494			
P2009023761	BRIDGEWATER	CT		12/01/2024		337,645		(152)			(152)		943	943			
P2009023762	TACOMA	WA		12/01/2024		199,976		(119)			(119)		788	788			
P2009023763	VISALIA	CA		12/01/2024		63,935		(1,994)			(1,994)		3,748	3,748			
P2009023764	BALTIMORE	MD		12/01/2024		219,144		(102)			(102)		648	648			
P2009023765	LAS VEGAS	NV		12/01/2024		1,172,123		(278)			(278)		5,835	5,835			
P2009023766	CHICAGO	IL		12/01/2024		244,337		(91)			(91)		746	746			
P2009023767	ANNAPOLIS	MD		12/01/2024		292,567		(144)			(144)		920	920			
P2009023768	CATONSVILLE	MD		12/01/2024		258,025		(179)			(179)		1,261	1,261			
P2009023769	FORNEY	TX		12/01/2024		387,850		(198)			(198)		1,075	1,075			
P2009023771	CHINO	CA		12/01/2024		324,107		(63)			(63)		2,308	2,308			
P2009023772	LAVEEN	AZ		12/01/2024		392,490		(92)			(92)		1,915	1,915			
P2009023775	CATHEDRAL CITY	CA		12/01/2024		319,261		(113)			(113)		1,461	1,461			
P2009023776	SAINT STEPHEN	SC		12/01/2024		200,097							349	349			
P2009023777	HOUSTON	TX		12/01/2024		186,061		(112)			(112)		679	679			
P2009023778	MIAMI	FL		12/01/2024		249,844		(140)			(140)		1,285	1,285			
P2009023779	PANAMA CITY BEACH	FL		12/01/2024		219,948		(88)			(88)		980	980			
P2009023780	COCONUT CREEK	FL		12/01/2024		335,283		(247)			(247)		1,606	1,606			
P2009023783	SANTA ROSA	CA		12/01/2024		349,040		(270)			(270)		2,522	2,522			
P2009023784	DES MOINES	WA		12/01/2024		423,625		(255)			(255)		1,546	1,546			
P2009023786	FRANKLIN	TN		12/01/2024		720,300		(158)			(158)		3,668	3,668			
P2009023789	MIAMI	FL		12/01/2024		359,385		(112)			(112)		1,103	1,103			
P2009023794	KATY	TX		12/01/2024		560,588		(289)			(289)		2,165	2,165			
P2009023795	CAPE CORAL	FL		12/01/2024		219,895		(139)			(139)		869	869			
P2009023796	KISSIMMEE	FL		12/01/2024		225,828		(103)			(103)		1,776	1,776			
P2009023797	DOUGLASVILLE	GA		12/01/2024		257,207		(140)			(140)		913	913			
P2009023798	O FALLON	MO		12/01/2024		260,872		(89)			(89)		1,239	1,239			
P2009023800	RIVERBANK	CA		12/01/2024		487,018		(283)			(283)		1,165	1,165			
P2009023802	OAK LAWN	IL		12/01/2024		250,473		(141)			(141)		826	826			
P2009023804	COMMERCE CITY	CO		12/01/2024		415,841		(428)			(428)		9,615	9,615			
P2009023805	NORTH HAVEN	CT		12/01/2024		261,526		(133)			(133)		868	868			
P2009023807	ELIZABETH	NJ		12/01/2024		379,547		(202)			(202)		1,436	1,436			
P2009023808	DENVER	CO		12/01/2024		356,281		(190)			(190)		1,060	1,060			
P2009023809	ANNANDALE	VA		12/01/2024		383,751		(443)			(443)		1,867	1,867			
P2009023811	HUNTINGTON BEACH	CA		12/01/2024		940,871		(531)			(531)		4,923	4,923			

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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					
P2009023813	MOORESVILLE	NC		12/01/2024		294,362		(131)			(131)		795	795			
P2009023815	WOODBRIDGE	VA		12/01/2024		295,320		(172)			(172)		1,014	1,014			
P2009023816	STOCKTON	CA		12/01/2024		400,331		(221)			(221)		1,268	1,268			
P2009023817	MANTECA	CA		12/01/2024		265,721		(155)			(155)		1,337	1,337			
P2009023818	DAMASCUS	OR		12/01/2024		409,701		(210)			(210)		1,145	1,145			
P2009023819	BALLWIN	MO		12/01/2024		178,971		(88)			(88)		4,299	4,299			
P2009023820	GRAND PRAIRIE	TX		12/01/2024		157,008		(66)			(66)		398	398			
P2009023821	WINFIELD	MO		12/01/2024		216,598		(91)			(91)		1,005	1,005			
P2009023822	PFLUGERVILLE	TX		12/01/2024		127,400		(89)			(89)		1,719	1,719			
P2009023824	RIVERSIDE	CA		12/01/2024		406,004		(280)			(280)		2,005	2,005			
P2009023825	MARATHON	FL		12/01/2024		831,063		(333)			(333)		3,774	3,774			
P2009023828	TULSA	OK		12/01/2024		973,592		(339)			(339)		4,076	4,076			
P2009023831	STAFFORD	VA		12/01/2024		202,871		(116)			(116)		688	688			
P2009023835	DEERFIELD BCH	FL		12/01/2024		735,122		(248)			(248)		3,111	3,111			
P2009023836	MOUNT AIRY	MD		12/01/2024		263,265		(142)			(142)		1,413	1,413			
P2009023838	MISSOURI CITY	TX		12/01/2024		147,354		(51)			(51)		594	594			
P2009023839	CHURCH HILL	MD		12/01/2024		199,020		(86)			(86)		765	765			
P2009023840	HOLLYWOOD	FL		12/01/2024		690,290		(129)			(129)		3,240	3,240			
P2009023842	BALTIMORE	MD		12/01/2024		157,003		(90)			(90)		528	528			
P2009023845	EVERETT	WA		12/01/2024		411,278		(250)			(250)		1,532	1,532			
P2009023848	PHOENIX	AZ		12/01/2024		712,035		(341)			(341)		2,161	2,161			
P2009023849	WOODRUFF	SC		12/01/2024		193,184		(116)			(116)		989	989			
P2009023850	NORTH HILLS	CA		12/01/2024		431,140		(43)			(43)		2,130	2,130			
P2009023852	LEESBURG	VA		12/01/2024		1,890,018		(336)			(336)		8,927	8,927			
P2009023853	PALM DESERT	CA		12/01/2024		454,245		(106)			(106)		1,340	1,340			
P2009023856	WARMINSTER	PA		12/01/2024		212,654							643	643			
P2009023857	COLORADO SPRINGS	CO		12/01/2024		202,749		(76)			(76)		1,066	1,066			
P2009023858	BACLIFF	TX		12/01/2024		149,127		(92)			(92)		856	856			
P2009023860	MIAMI	FL		12/01/2024		170,644		(12)			(12)		813	813			
P2009023861	MANTECA	CA		12/01/2024		608,855		(263)			(263)		2,290	2,290			
P2009023862	LOCKWOOD	CA		08/13/2025		453,957		(23)			(23)		6,156	6,156			
P2009023864	KENT	WA		12/01/2024		598,802		(60)			(60)		2,886	2,886			
P2009023866	MESA	AZ		12/01/2024		415,978		(147)			(147)						
P2009023867	SALEM	OR		12/01/2024		345,415		(184)			(184)		1,218	1,218			
P2009023871	LAS VEGAS	NV		12/01/2024		729,202		(262)			(262)		2,954	2,954			
P2009023872	SAN BERNARDINO	CA		12/01/2024		250,160		(12)			(12)		1,188	1,188			
P2009023873	CHATHAM	NJ		12/01/2024		750,708		(260)			(260)		2,847	2,847			
P2009023874	FORT MYERS	FL		12/01/2024		154,014		(87)			(87)		550	550			
P2009023875	BALTIMORE	MD		12/01/2024		231,521		(137)			(137)		801	801			
P2009023876	COMMERCE CITY	CO		12/01/2024		290,842		(141)			(141)		747	747			
P2009023878	SAINT PETERSBURG	FL		12/01/2024		185,487		(32)			(32)		673	673			
P2009023879	BARSTOW	CA		12/01/2024		126,894		(41)			(41)		544	544			
P2009023880	AURORA	CO		12/01/2024		443,057		(228)			(228)		1,488	1,488			
P2009023881	LOS ANGELES	CA		12/01/2024		2,438,878		(1,018)			(1,018)		10,166	10,166			
P2009023882	GARDEN GROVE	CA		12/01/2024		795,788		(191)			(191)						
P2009023885	LILLINGTON	NC		12/01/2024		216,471		(201)			(201)		1,200	1,200			
P2009023888	DENISON	TX		12/01/2024		145,123		(67)			(67)		858	858			
P2009023889	DENISON	TX		12/01/2024		145,910		(70)			(70)		891	891			
P2009023892	SAN JOSE	CA		12/01/2024		859,828		(41)			(41)		4,185	4,185			
P2009023893	ENCINO	CA		12/01/2024		2,847,149		(795)			(795)		24,350	24,350			
P2009023896	BRANDON	MS		12/01/2024		238,044		(103)			(103)		828	828			

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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					
P2009023898	NEW BRUNSWICK	NJ		12/01/2024		152,052		(54)			(54)		391	391			
P2009023903	MEMPHIS	TN		12/01/2024		216,926		(44)			(44)		946	946			
P2009023904	MIAMI	FL		12/01/2024		301,191		(387)			(387)		2,505	2,505			
P2009023906	OLD HICKORY	TN		12/01/2024		177,939		(119)			(119)		1,010	1,010			
P2009023907	LOOMIS	CA		12/01/2024		988,433		(108)			(108)						
P2009023908	CEDAR PARK	TX		12/01/2024		623,346		(17)			(17)						
P2009023910	LAGUNA WOODS	CA		12/01/2024		274,441		(26)			(26)						
P2009023911	SHINGLE SPRINGS	CA		12/01/2024		1,967,338		(301)			(301)						
P2009023912	CHERRY HILL	NJ		12/01/2024		200,150		(77)			(77)		650	650			
P2009023913	PALMYRA	NJ		12/01/2024		167,433		(92)			(92)		1,609	1,609			
P2009023914	BLUFFTON	SC		12/01/2024		210,874		(191)			(191)		3,417	3,417			
P2009023916	BRADENTON	FL		12/01/2024		150,398		(204)			(204)		1,713	1,713			
P2009023917	AUSTIN	TX		12/01/2024		1,074,338		(158)			(158)						
P2009023919	ADELPHI	MD		12/01/2024		384,648		(134)			(134)		1,805	1,805			
P2009023923	LAWRENCEVILLE	GA		12/01/2024		305,104		(15)			(15)		2,356	2,356			
P2009023926	EASTON	MD		12/01/2024		258,579		(154)			(154)		1,067	1,067			
P2009023929	MIAMI BEACH	FL		12/01/2024		853,729		(338)			(338)		7,250	7,250			
P2009023935	AUSTIN	TX		12/01/2024		523,176		(257)			(257)		1,998	1,998			
P2009023936	COLLEGE PARK	MD		12/01/2024		302,121		(163)			(163)		918	918			
P2009023940	HOUSTON	TX		12/01/2024		147,696		(257)			(257)		11,727	11,727			
P2009023941	WOODBRIDGE	VA		12/01/2024		270,257		(97)			(97)		956	956			
P2009023942	LAS VEGAS	NV		12/01/2024		212,681		(106)			(106)		688	688			
P2009023944	SALT LAKE CTY	UT		12/01/2024		373,225		(188)			(188)		1,237	1,237			
P2009023946	OWINGS MILLS	MD		12/01/2024		268,225		(142)			(142)		916	916			
P2009023947	ADELPHI	MD		12/01/2024		433,505		(205)			(205)		1,527	1,527			
P2009023948	DEERFIELD BCH	FL		12/01/2024		530,803		83			83		1,977	1,977			
P2009023951	CUMMING	GA		12/01/2024		528,346		(128)			(128)						
P2009023953	AURORA	CO		12/01/2024		463,137		(256)			(256)		1,467	1,467			
P2009023956	VERNON	CT		12/01/2024		172,897		(77)			(77)		586	586			
P2009023957	BAKERSFIELD	CA		12/01/2024		257,812		(117)			(117)		2,919	2,919			
P2009023958	SPRING	TX		12/01/2024		94,744		(114)			(114)		5,462	5,462			
P2009023960	WESTMINSTER	CA		12/01/2024		486,771		(72)			(72)						
P2009023961	ROUND ROCK	TX		12/01/2024		345,225		(50)			(50)						
P2009023963	PLANO	TX		12/01/2024		217,906		(46)			(46)		837	837			
P2009023965	VINELAND	NJ		12/01/2024		257,459		(96)			(96)		969	969			
P2009023966	DES PLAINES	IL		12/01/2024		243,811		(243)			(243)		2,932	2,932			
P2009023968	JACKSONVILLE	FL		12/01/2024		224,298		(51)			(51)		815	815			
P2009023969	ROSENBERG	TX		12/01/2024		173,808		(87)			(87)		632	632			
P2009023974	EGG HBR TWP	NJ		12/01/2024		174,464		(66)			(66)		567	567			
P2009023975	POMPANO BEACH	FL		12/01/2024		317,718		(107)			(107)		1,038	1,038			
P2009023977	TINTON FALLS	NJ		12/01/2024		184,407		(172)			(172)						
P2009023978	PITTSGROVE	NJ		12/01/2024		457,337		(166)			(166)		1,595	1,595			
P2009023982	KEY LARGO	FL		12/01/2024		433,041		(47)			(47)		1,749	1,749			
P2009023983	DENVER	CO		12/01/2024		332,351		(134)			(134)		1,147	1,147			
P2009023984	TAMPA	FL		12/01/2024		318,459		(96)			(96)		1,164	1,164			
P2009023985	ISALMORADA	FL		12/01/2024		1,981,431		(92)			(92)		11,518	11,518			
P2009023986	CHARLOTTE	NC		12/01/2024		341,187		(79)			(79)		1,214	1,214			
P2009023987	UPPR MARLBORO	MD		12/01/2024		434,186		(165)			(165)		1,382	1,382			
P2009023988	RICHMOND	TX		12/01/2024		462,865		(22)			(22)		2,174	2,174			
P2009023989	LYMAN	SC		12/01/2024		202,204		(129)			(129)		897	897			
P2009023990	MERCED	CA		12/01/2024		142,328		(87)			(87)		937	937			

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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					
P2009023991	WEST MILFORD	NJ		12/01/2024		361,181		(16)			(16)						
P2009023992	KISSIMMEE	FL		12/01/2024		173,554		(31)			(31)		782	782			
P2009023993	PARKLAND	FL		12/01/2024		339,593							442	442			
P2009023994	ELMWOOD PARK	NJ		12/01/2024		405,464		(24)			(24)		2,037	2,037			
P2009023995	ELMHURST	IL		12/01/2024		205,174		(50)			(50)		786	786			
P2009023996	HOUSTON	TX		12/01/2024		181,083		(195)			(195)		4,332	4,332			
P2009023999	CLEARFIELD	UT		12/01/2024		372,773		(267)			(267)		5,972	5,972			
P2009024001	WOODLAND HILLS	CA		12/01/2024		1,487,603		(224)			(224)						
P2009024002	LOS ANGELES	CA		12/01/2024		281,711		(79)			(79)		1,056	1,056			
P2009024004	REISTERSTOWN	MD		12/01/2024		215,341		(76)			(76)		1,096	1,096			
P2009024007	ESCONDIDO	CA		12/01/2024		663,261		(157)			(157)		5,636	5,636			
P2009024011	GURNEE	IL		12/01/2024		243,641		(94)			(94)		970	970			
P2009024016	FORT WASHINGTON	MD		12/01/2024		352,525		(150)			(150)		1,123	1,123			
P2009024017	FRESNO	CA		12/01/2024		255,718		(102)			(102)		860	860			
P2009024018	HAWTHORNE	NJ		12/01/2024		287,842		(78)			(78)		7,073	7,073			
P2009024019	LAUREL	MD		12/01/2024		309,650		(144)			(144)		4,561	4,561			
P2009024021	PARK HILL	OK		12/01/2024		776,544		(126)			(126)		4,046	4,046			
P2009024028	RIVERVIEW	FL		12/01/2024		341,922							459	459			
P2009024029	ORLANDO	FL		12/01/2024		173,762		(78)			(78)		561	561			
P2009024031	HOUSTON	TX		12/01/2024		251,134		(96)			(96)		795	795			
P2009024033	PITTSBURGH	PA		12/01/2024		312,971		(138)			(138)		934	934			
P2009024037	REDONDO BEACH	CA		12/01/2024		393,615		(114)			(114)		1,926	1,926			
P2009024038	THOUSAND OAKS	CA		12/01/2024		386,797		(173)			(173)		1,126	1,126			
P2009024043	LEANDER	TX		12/01/2024		371,051		(190)			(190)		1,044	1,044			
P2009024045	KEY LARGO	FL		12/01/2024		525,114		(30)			(30)		2,079	2,079			
P2009024051	LEESBURG	VA		12/01/2024		398,655		(199)			(199)		1,148	1,148			
P2009024055	NORTH AURORA	IL		12/01/2024		446,235		(203)			(203)		1,708	1,708			
P2009024056	ELLICOTT CITY	MD		12/01/2024		970,230		(303)			(303)		3,436	3,436			
P2009024057	MARICOPA	AZ		12/01/2024		228,050		(7)			(7)						
P2009024058	MANALAPAN	NJ		12/01/2024		490,399		(129)			(129)		1,185	1,185			
P2009024061	STERLING	VA		12/01/2024		517,637		(241)			(241)		1,625	1,625			
P2009024073	CHICAGO	IL		12/01/2024		155,871		(64)			(64)		611	611			
P2009024075	DOWNEY	CA		12/01/2024		599,856		(241)			(241)		1,823	1,823			
P2009024076	SUWANEE	GA		12/01/2024		504,321		(133)			(133)		1,838	1,838			
P2009024077	HURRICANE	UT		12/01/2024		506,459		(165)			(165)		1,688	1,688			
P2009024080	BLAINE	MN		12/01/2024		301,368		(145)			(145)		625	625			
P2009024082	AUSTIN	TX		12/01/2024		761,723		40			40		3,038	3,038			
P2009024085	ORLANDO	FL		12/01/2024		266,415		(57)			(57)		956	956			
P2009024086	RANCHO PALOS VERDES	CA		12/01/2024		1,601,507		(112)			(112)						
P2009024087	N CHESTERFIELD	VA		12/01/2024		298,183		(127)			(127)		819	819			
P2009024089	SAN JOSE	CA		12/01/2024		965,426		(176)			(176)		5,213	5,213			
P2009024090	HILLSIDE	IL		12/01/2024		239,865		(105)			(105)		813	813			
P2009024094	SALISBURY	NC		12/01/2024		200,232		(93)			(93)		857	857			
P2009024095	BALTIMORE	MD		12/01/2024		184,640		(77)			(77)		549	549			
P2009024096	UPPR MARLBORO	MD		12/01/2024		136,147		(140)			(140)		1,905	1,905			
P2009024098	CEDAR HILL	TX		12/01/2024		230,767		(103)			(103)		664	664			
P2009024099	BALTIMORE	MD		12/01/2024		167,478		(71)			(71)		508	508			
P2009024100	IRVING	TX		12/01/2024		507,087		(35)			(35)		1,923	1,923			
P2009024102	STRASBURG	CO		12/01/2024		416,720		(151)			(151)		1,126	1,126			
P2009024106	OWINGS MILLS	MD		12/01/2024		281,678		(96)			(96)		915	915			
P2009024107	HOWARD	PA		12/01/2024		211,127		(76)			(76)		688	688			

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	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					
P2009024109	PIEDMONT	SC		12/01/2024		223,835		(55)			(55)		2,442	2,442			
P2009024112	YUBA CITY	CA		12/01/2024		457,700		(213)			(213)		1,770	1,770			
P2009024113	SARASOTA	FL		12/01/2024		219,746		(81)			(81)		847	847			
P2009024114	SCOTTSDALE	AZ		12/01/2024		1,653,085		(317)			(317)						
P2009024119	DELANO	CA		12/01/2024		186,644		(80)			(80)		557	557			
P2009024126	PORTLAND	OR		12/01/2024		329,921		(54)			(54)		1,269	1,269			
P2009024130	BALTIMORE	MD		12/01/2024		179,820		(16)			(16)		685	685			
P2009024131	DALLAS	TX		12/01/2024		146,988		(19)			(19)						
P2009024134	CHARLOTTE	NC		12/01/2024		247,853		(129)			(129)		704	704			
P2009024138	CARY	NC		12/01/2024		867,868		4			4						
P2009024147	ADELPHI	MD		12/01/2024		295,690		(107)			(107)		799	799			
P2009024148	TOLLESON	AZ		12/01/2024		216,165		(164)			(164)		1,026	1,026			
P2009024153	GLEN BURNIE	MD		12/01/2024		285,791		(90)			(90)		1,350	1,350			
P2009024154	FRESNO	CA		12/01/2024		267,062		(84)			(84)		825	825			
P2009024157	TAMPA	FL		12/01/2024		569,156		(200)			(200)		1,666	1,666			
P2009024158	STOCKTON	CA		12/01/2024		490,969		(220)			(220)		1,973	1,973			
P2009024160	VALLEY CENTER	CA		12/01/2024		835,316		(35)			(35)		3,988	3,988			
P2009024165	WASHINGTON	DC		12/01/2024		276,003		(102)			(102)		789	789			
P2009024167	MODESTO	CA		12/01/2024		334,749		(112)			(112)		1,339	1,339			
P2009024168	MODESTO	CA		12/01/2024		299,714		(138)			(138)		905	905			
P2009024173	NEW CARROLLTON	MD		12/01/2024		323,386		(102)			(102)		951	951			
P2009024174	WALLINGFORD	CT		12/01/2024		241,142		(90)			(90)		870	870			
P2009024176	JACKSONVILLE	FL		12/01/2024		255,436		(53)			(53)						
P2009024179	HOUSTON	TX		12/01/2024		182,799		(136)			(136)		2,669	2,669			
P2009024181	GARFIELD	NJ		12/01/2024		444,711		(171)			(171)		2,074	2,074			
P2009024182	LA PORTE	TX		12/01/2024		193,685		(87)			(87)		434	434			
P2009024183	CHOWCHILLA	CA		12/01/2024		309,924		(133)			(133)		1,695	1,695			
P2009024186	NORTHGLENN	CO		12/01/2024		467,006		(110)			(110)		1,445	1,445			
P2009024187	PALMDALE	CA		12/01/2024		394,215		(306)			(306)		2,678	2,678			
P2009024190	CLINTON	MD		12/01/2024		308,869		(111)			(111)		983	983			
P2009024192	MERCED	CA		12/01/2024		248,164		3			3		1,046	1,046			
P2009024193	VACAVILLE	CA		12/01/2024		837,892		(137)			(137)		2,788	2,788			
P2009024195	WALLER	TX		12/01/2024		557,422		(108)			(108)		1,591	1,591			
P2009024196	LANDOVER	MD		12/01/2024		240,702		(62)			(62)		727	727			
P2009024197	HOUSTON	TX		12/01/2024		198,623		(45)			(45)		669	669			
P2009024200	HOUSTON	TX		12/01/2024		147,409		(72)			(72)		829	829			
P2009024202	KEIZER	OR		12/01/2024		484,401		(57)			(57)		2,721	2,721			
P2009024204	FILLMORE	UT		12/01/2024		187,672		(53)			(53)		500	500			
P2009024207	CHARLOTTE	NC		12/01/2024		261,056		(67)			(67)		788	788			
P2009024208	ALBEMARLE	NC		12/01/2024		656,025		(182)			(182)		1,978	1,978			
P2009024209	LONG VALLEY	NJ		12/01/2024		396,704		(46)			(46)		1,477	1,477			
P2009024211	GREENSBORO	MD		12/01/2024		267,013		(75)			(75)		632	632			
P2009024213	CLOVIS	CA		12/01/2024		250,539		(306)			(306)		12,426	12,426			
P2009024215	FORKED RIVER	NJ		12/01/2024		448,117		(19)			(19)						
P2009024217	PHOENIX	AZ		12/01/2024		236,909		(6)			(6)		1,526	1,526			
P2009024220	ANTIOCH	CA		12/01/2024		214,494		(1,975)			(1,975)		6,965	6,965			
P2009024226	ROCK HILL	SC		12/01/2024		196,398		(98)			(98)		2,701	2,701			
P2009024227	ST PETERSBURG	FL		12/01/2024		1,312,037		(350)			(350)		4,685	4,685			
P2009024228	SUMMERVILLE	SC		12/01/2024		207,777		(80)			(80)		459	459			
P2009024230	MANASSAS	VA		12/01/2024		514,206		(226)			(226)		1,377	1,377			
P2009024231	SALT LAKE CTY	UT		12/01/2024		184,060		(93)			(93)		562	562			

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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					
P2009024234	TERRELL	TX		12/01/2024		300,812		(128)			(128)		911	911			
P2009024237	WOODBRIDGE	VA		12/01/2024		412,647		(189)			(189)		1,120	1,120			
P2009024243	LILBURN	GA		12/01/2024		116,408		(2,029)			(2,029)		15,520	15,520			
P2009024249	PARADISE VALLEY	AZ		12/01/2024		2,119,354		94			94						
P2009024253	LOS ANGELES	CA		12/01/2024		2,114,161		(52)			(52)		1,200	1,200			
P2009024256	KATY	TX		12/01/2024		292,280		(129)			(129)		2,818	2,818			
P2009024257	ATLANTA	GA		12/01/2024		727,689		(2)			(2)						
P2009024261	MESA	AZ		12/01/2024		459,790		(27)			(27)						
P2009024266	CLINTON	CT		12/01/2024		223,677		(160)			(160)		1,416	1,416			
P2009024267	RICHMOND	CA		12/01/2024		379,966		(176)			(176)		1,461	1,461			
P2009024272	GREENVILLE	TX		12/01/2024		625,665		(297)			(297)		563	563			
P2009024283	SILVER SPRING	MD		12/01/2024		379,135		(173)			(173)		1,094	1,094			
P2009024284	OLYMPIA	WA		12/01/2024		498,011		(191)			(191)		1,516	1,516			
P2009024285	SELMA	CA		12/01/2024		231,056		(81)			(81)		774	774			
P2009024288	IRVINE	CA		12/01/2024		374,070		(129)			(129)		997	997			
P2009024289	VINELAND	NJ		12/01/2024		181,716		(69)			(69)		790	790			
P2009024290	DUNDALK	MD		12/01/2024		178,170		(78)			(78)		307	307			
P2009024291	FALLS CHURCH	VA		12/01/2024		550,565		(319)			(319)		6,858	6,858			
P2009024294	BALTIMORE	MD		12/01/2024		200,292		(76)			(76)		613	613			
P2009024295	CHARLESTON	SC		12/01/2024		163,420		(577)			(577)		5,396	5,396			
P2009024299	AUSTIN	TX		12/01/2024		230,626		(35)			(35)		778	778			
P2009024306	PASADENA	MD		12/01/2024		312,897		(142)			(142)		906	906			
P2009024307	BEAUMONT	CA		12/01/2024		380,904		(168)			(168)		1,812	1,812			
P2009024309	LEWES	DE		12/01/2024		1,123,520		(231)			(231)		5,330	5,330			
P2009024310	SPRING VALLEY	CA		12/01/2024		377,958		(140)			(140)		7,590	7,590			
P2009024312	HAGERSTOWN	MD		12/01/2024		238,619		(122)			(122)		6,141	6,141			
P2009024313	OCEANSIDE	CA		12/01/2024		309,052		(17)			(17)		50	50			
P2009024315	OAK HILLS	CA		12/01/2024		632,020		(196)			(196)		2,155	2,155			
P2009024316	HOUSTON	TX		12/01/2024		159,020		(110)			(110)		1,923	1,923			
P2009024317	STAFFORD	VA		12/01/2024		154,423		(104)			(104)		1,066	1,066			
P2009024319	NORTH LAS VEGAS	NV		12/01/2024		197,057		(81)			(81)		586	586			
P2009024323	SOUTH JORDAN	UT		12/01/2024		406,409		(186)			(186)		1,201	1,201			
P2009024325	HYATTSVILLE	MD		12/01/2024		205,008		(36)			(36)		735	735			
P2009024327	LAS VEGAS	NV		12/01/2024		197,310		(54)			(54)		703	703			
P2009024328	CINNAMINSON	NJ		12/01/2024		341,210		(167)			(167)		1,064	1,064			
P2009024329	TUCSON	AZ		12/01/2024		212,983		(82)			(82)		681	681			
P2009024332	WOODFORD	VA		12/01/2024		267,921		(119)			(119)		816	816			
P2009024333	FLANDERS	NJ		12/01/2024		768,360		(301)			(301)		2,052	2,052			
P2009024334	REISTERSTOWN	MD		12/01/2024		255,420		(85)			(85)		776	776			
P2009024339	FT WASHINGTON	MD		12/01/2024		400,213		(165)			(165)		990	990			
P2009024343	BOONSBORO	MD		12/01/2024		313,021		(116)			(116)		989	989			
P2009024345	MARLTON	NJ		12/01/2024		291,769		(113)			(113)		653	653			
P2009024346	SEWICKLEY	PA		12/01/2024		242,651		(66)			(66)		858	858			
P2009024347	DELRAN	NJ		12/01/2024		289,979		(117)			(117)		628	628			
P2009024351	VALLEJO	CA		12/01/2024		401,302		(165)			(165)		1,158	1,158			
P2009024352	DISTRICT HTS	MD		12/01/2024		161,888		(72)			(72)		482	482			
P2009024353	SUMMERVILLE	SC		12/01/2024		372,623							666	666			
P2009024354	RANCHO CORDOVA	CA		12/01/2024		412,111		(189)			(189)		1,141	1,141			
P2009024361	BALTIMORE	MD		12/01/2024		204,651		(27)			(27)		706	706			
P2009024364	DORAL	FL		12/01/2024		466,876		(22)			(22)		1,739	1,739			
P2009024369	EDGEWATER	MD		12/01/2024		306,806		(134)			(134)		582	582			

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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					
P2009024370	ORLANDO	FL		12/01/2024		290,702		(105)			(105)		926	926			
P2009024372	PLAINFIELD	IL		12/01/2024		211,635		(70)			(70)		579	579			
P2009024373	LEMOORE	CA		12/01/2024		125,762		(127)			(127)		3,407	3,407			
P2009024376	WEST HAVEN	CT		12/01/2024		392,603		(133)			(133)		1,126	1,126			
P2009024379	MISSOURI CITY	TX		12/01/2024		176,088		(85)			(85)		467	467			
P2009024387	PARKER	CO		12/01/2024		1,464,980		(630)			(630)		4,308	4,308			
P2009024388	WILMINGTON	DE		12/01/2024		247,330		(115)			(115)		694	694			
P2009024390	BLUFFTON	SC		12/01/2024		377,669		(231)			(231)		1,667	1,667			
P2009024394	RIVERSIDE	NJ		12/01/2024		220,345		(125)			(125)		792	792			
P2009024397	DESERT HOT SPRINGS	CA		12/01/2024		155,879		9			9		958	958			
P2009024406	CRYSTAL LAKE	IL		12/01/2024		231,119		(120)			(120)		673	673			
P2009024409	BURR RIDGE	IL		12/01/2024		499,585		(64)			(64)		2,223	2,223			
P2009024410	SOUTH ELGIN	IL		12/01/2024		217,621		(86)			(86)		590	590			
P2009024411	BALTIMORE	MD		12/01/2024		231,599		(72)			(72)		706	706			
P2009024412	BELTSVILLE	MD		12/01/2024		389,663		(196)			(196)		1,184	1,184			
P2009024418	CLERMONT	FL		12/01/2024		247,084		(81)			(81)		800	800			
P2009024447	PHOENIX	AZ		12/01/2024		368,013		(155)			(155)						
P2009024448	PHOENIX	AZ		12/01/2024		212,324		(55)			(55)		723	723			
P2009024449	QUINCY	WA		12/01/2024		336,349		(56)			(56)		1,230	1,230			
P2009024453	OXON HILL	MD		12/01/2024		258,860		(106)			(106)		763	763			
P2009024456	HOUSTON	TX		12/01/2024		227,194		(137)			(137)		943	943			
P2009024464	MORRISTOWN	NJ		12/01/2024		335,889		(160)			(160)		962	962			
P2009024465	NORTH ST PAUL	MN		12/01/2024		346,712		(161)			(161)		940	940			
P2009024466	WINTON	CA		12/01/2024		219,820		(64)			(64)		2,250	2,250			
P2009024469	TAMPA	FL		12/01/2024		391,743		(66)			(66)		866	866			
P2009024470	MERIDEN	CT		12/01/2024		193,629		(73)			(73)		1,779	1,779			
P2009024471	LAS VEGAS	NV		12/01/2024		456,071		(138)			(138)		1,867	1,867			
P2009024472	EAST HAVEN	CT		12/01/2024		173,176		(68)			(68)		534	534			
P2009024473	WILLIS	TX		12/01/2024		324,398		(123)			(123)		954	954			
P2009024474	BRIGHTON	CO		12/01/2024		494,491		(250)			(250)		1,381	1,381			
P2009024476	CAPITOL HEIGHTS	MD		12/01/2024		188,372		(82)			(82)		458	458			
P2009024477	TOMS RIVER	NJ		12/01/2024		373,984		(176)			(176)		1,440	1,440			
P2009024478	MERCED	CA		12/01/2024		239,619		(83)			(83)		972	972			
P2009024482	EVERGREEN	CO		12/01/2024		1,000,125		(18)			(18)		3,547	3,547			
P2009024483	GAITHERSBURG	MD		12/01/2024		240,935		(496)			(496)		4,763	4,763			
P2009024484	HYATTSVILLE	MD		12/01/2024		349,581		(148)			(148)		814	814			
P2009024485	PHOENIX	AZ		12/01/2024		292,257		(147)			(147)		1,308	1,308			
P2009024487	WEST PALM BCH	FL		12/01/2024		145,232		(12)			(12)		532	532			
P2009024489	SEAFORD	DE		12/01/2024		252,797		(111)			(111)		627	627			
P2009024490	BALTIMORE	MD		12/01/2024		267,715		(105)			(105)		697	697			
P2009024492	FT LAUDERDALE	FL		12/01/2024		1,366,327		76			76		3,422	3,422			
P2009024493	WASHINGTON	DC		12/01/2024		346,401		(120)			(120)		1,540	1,540			
P2009024497	CLARKS SUMMIT	PA		12/01/2024		158,830		(38)			(38)		472	472			
P2009024500	ROCKVILLE	MD		12/01/2024		271,418		(25)			(25)		1,903	1,903			
P2009024501	NORWALK	CT		12/01/2024		383,780		(123)			(123)		918	918			
P2009024507	SCHERTZ	TX		12/01/2024		241,852		(76)			(76)		1,558	1,558			
P2009024508	DINUBA	CA		12/01/2024		148,096		(35)			(35)		487	487			
P2009024510	SAN JOSE	CA		12/01/2024		638,108		(185)			(185)		1,949	1,949			
P2009024512	ANNANDALE	VA		12/01/2024		184,477		(62)			(62)		552	552			
P2009024513	LOGANVILLE	GA		12/01/2024		246,860		(84)			(84)		644	644			
P2009024514	BALTIMORE	MD		12/01/2024		266,589		(90)			(90)		696	696			

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	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					
P2009024520	GAITHERSBURG	MD		12/01/2024		277,920		(49)			(49)		954	954			
P2009024521	BALTIMORE	MD		12/01/2024		183,658		(62)			(62)		546	546			
P2009024523	PARKER	CO		12/01/2024		339,708		(364)			(364)		6,223	6,223			
P2009024524	BUFFALO GROVE	IL		12/01/2024		174,212		(65)			(65)		517	517			
P2009024525	ROUND LK BCH	IL		12/01/2024		213,006		(59)			(59)		937	937			
P2009024527	PASO ROBLES	CA		12/01/2024		374,610		(124)			(124)		1,139	1,139			
P2009024534	IRVINGTON	NJ		12/01/2024		195,245		(61)			(61)		448	448			
P2009024536	CLAYMONT	DE		12/01/2024		233,154		(64)			(64)		1,140	1,140			
P2009024537	INDIAN TRAIL	NC		12/01/2024		357,531		(205)			(205)		7,984	7,984			
P2009024539	EATONTOWN	NJ		12/01/2024		324,333		(26)			(26)		965	965			
P2009024540	INDIAN TRAIL	NC		12/01/2024		353,475		(112)			(112)		1,045	1,045			
P2009024541	LOS ANGELES	CA		12/01/2024		193,434		(18)			(18)		946	946			
P2009024542	BRIGHTON	CO		12/01/2024		313,046		(101)			(101)		886	886			
P2009024543	CARY	IL		12/01/2024		224,672		(65)			(65)		953	953			
P2009024544	MOORE	OK		12/01/2024		193,912		(82)			(82)		819	819			
P2009024546	PLAINFIELD	IL		12/01/2024		274,342		(98)			(98)		779	779			
P2009024550	NEWARK	DE		12/01/2024		250,698		(68)			(68)		778	778			
P2009024551	FRESNO	CA		12/01/2024		136,136							1,071	1,071			
P2009024556	KEISO	WA		12/01/2024		239,183		(28)			(28)		734	734			
P2009024565	LILBURN	GA		12/01/2024		231,174		(118)			(118)		2,538	2,538			
P2009024566	OKLAHOMA CITY	OK		12/01/2024		139,446		(30)			(30)		449	449			
P2009024568	N PLAINFIELD	NJ		12/01/2024		315,777		(38)			(38)		1,083	1,083			
P2009024569	GLENDALE	AZ		12/01/2024		324,069		(97)			(97)		532	532			
P2009024570	PANORAMA CITY	CA		12/01/2024		542,929		(150)			(150)		1,732	1,732			
P2009024572	COMPTON	CA		12/01/2024		412,906		(80)			(80)		1,360	1,360			
P2009024573	CHARLOTTE	NC		12/01/2024		188,108		(62)			(62)		733	733			
P2009024574	BRANDYWINE	MD		12/01/2024		343,289		(124)			(124)		1,034	1,034			
P2009024576	THORNTON	CO		12/01/2024		507,558		(180)			(180)						
P2009024579	GREY EAGLE	MN		12/01/2024		147,600		(52)			(52)		697	697			
P2009024583	GLEN BURNIE	MD		12/01/2024		109,610		(17)			(17)		1,116	1,116			
P2009024584	FREDERICK	MD		12/01/2024		292,787		(102)			(102)		799	799			
P2009024587	RICHMOND	TX		12/01/2024		207,570		(293)			(293)		17,264	17,264			
P2009024591	WYOMING	MI		12/01/2024		236,099		(82)			(82)		644	644			
P2009024592	STAFFORD	VA		12/01/2024		382,080		(133)			(133)		1,042	1,042			
P2009024596	KANSAS CITY	MO		12/01/2024		864,870		(6)			(6)		1,000	1,000			
P2009024598	PHOENIX	AZ		12/01/2024		152,502		(51)			(51)		386	386			
P2009024602	TACOMA	WA		12/01/2024		441,173		1			1		1,996	1,996			
P2009024607	BRIDGEVILLE	DE		12/01/2024		267,522		(92)			(92)		716	716			
P2009024610	THORNTON	CO		12/01/2024		592,638		(206)			(206)		1,617	1,617			
P2009024613	ALPHARETTA	GA		12/01/2024		380,537		(112)			(112)		4,348	4,348			
P2009024614	DENVER	CO		12/01/2024		156,655		(53)			(53)		406	406			
P2009024615	OLYMPIA	WA		12/01/2024		339,538		(128)			(128)		1,699	1,699			
P2009024618	LORTON	VA		12/01/2024		283,649		(35)			(35)		1,265	1,265			
P2009024619	LOS ANGELES	CA		12/01/2024		404,056		(88)			(88)		2,021	2,021			
P2009024620	DELRAN	NJ		12/01/2024		283,000							384	384			
P2009024621	HERRIMAN	UT		12/01/2024		335,257		(75)			(75)		1,870	1,870			
P2009024624	WAUKEGAN	IL		12/01/2024		159,428		(55)			(55)		280	280			
P2009024625	PLAINFIELD	IL		12/01/2024		99,090		20			20		2,282	2,282			
P2009024628	CHICAGO	IL		12/01/2024		233,038		(96)			(96)		767	767			
P2009024629	FRESNO	CA		12/01/2024		117,700		(439)			(439)		13,017	13,017			
P2009024630	LAKE WORTH	FL		12/01/2024		297,435		(118)			(118)		2,244	2,244			

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P2009024638	PERRIS	CA		12/01/2024		506,262		207			207		2,527	2,527			
P2009024639	N LAS VEGAS	NV		12/01/2024		308,649		(115)			(115)		1,481	1,481			
P2009024642	LOS ANGELES	CA		12/01/2024		492,147							878	878			
P2009024643	MIDLAND	TX		12/01/2024		229,994		(61)			(61)		804	804			
P2009024644	CHAMPAIGN	IL		12/01/2024		149,284		(38)			(38)		588	588			
P2009024645	BAYVILLE	NJ		12/01/2024		354,381		(113)			(113)		982	982			
P2009024650	BRIDGETON	NJ		12/01/2024		214,326		(33)			(33)		578	578			
P2009024651	MELROSE PARK	IL		12/01/2024		193,224		(116)			(116)		2,231	2,231			
P2009024652	LILBURN	GA		12/01/2024		265,782		(78)			(78)		642	642			
P2009024653	SAN JOAQUIN	CA		12/01/2024		227,317		(56)			(56)		678	678			
P2009024655	WEST CHICAGO	IL		12/01/2024		216,161		(50)			(50)		584	584			
P2009024657	VISALIA	CA		12/01/2024		151,776		(52)			(52)		402	402			
P2009024658	PUYALLUP	WA		12/01/2024		534,343		(117)			(117)		2,686	2,686			
P2009024659	EAST HAVEN	CT		12/01/2024		141,980		(149)			(149)		1,773	1,773			
P2009024661	BOCA RATON	FL		12/01/2024		437,095		(191)			(191)		2,269	2,269			
P2009024662	PALMDALE	CA		12/01/2024		271,622		(65)			(65)		890	890			
P2009024663	LANCASTER	CA		12/01/2024		315,231		(98)			(98)		2,999	2,999			
P2009024664	ROSELLE PARK	NJ		12/01/2024		240,582		(70)			(70)		831	831			
P2009024665	HOUSTON	TX		12/01/2024		181,041		(73)			(73)		627	627			
P2009024669	KENILWORTH	NJ		12/01/2024		204,683		(632)			(632)		6,701	6,701			
P2009024671	LAS VEGAS	NV		12/01/2024		182,684		(41)			(41)		469	469			
P2009024673	FT LAUDERDALE	FL		12/01/2024		370,694		(139)			(139)		1,195	1,195			
P2009024674	MONTESANO	WA		12/01/2024		159,447		(10)			(10)		585	585			
P2009024675	MIAMI	FL		12/01/2024		640,406		(175)			(175)		5,180	5,180			
P2009024681	SPRINGFIELD	VA		12/01/2024		472,447		(269)			(269)		3,338	3,338			
P2009024682	PITTSBURG	CA		12/01/2024		524,181		(767)			(767)		31,632	31,632			
P2009024683	LOS ANGELES	CA		12/01/2024		484,294		(122)			(122)		1,412	1,412			
P2009024685	DALLAS	TX		12/01/2024		177,820		(58)			(58)		482	482			
P2009024691	SOUTHAVEN	MS		07/19/2022		300,447		8			8		431	431			
P2009024694	NEWBERRY	FL		12/01/2024		480,437		(41)			(41)		5,843	5,843			
P2009024701	OAKLEY	CA		12/01/2024		148,476		(89)			(89)		645	645			
P2009024702	BOLINGBROOK	IL		12/01/2024		188,585		(41)			(41)		1,027	1,027			
P2009024703	NEW BRAUNFELS	TX		12/01/2024		277,768		(38)			(38)		655	655			
P2009024706	WAUKEGAN	IL		12/01/2024		177,384		(53)			(53)		386	386			
P2009024707	MAYS LANDING	NJ		12/01/2024		276,690		(84)			(84)		844	844			
P2009024709	AURORA	IL		12/01/2024		159,870		(50)			(50)		364	364			
P2009024710	LINDENHURST	IL		12/01/2024		246,620		(74)			(74)		536	536			
P2009024712	PIKESVILLE	MD		12/01/2024		222,104		(55)			(55)		865	865			
P2009024713	MANTECA	CA		12/01/2024		685,568		(160)			82,271		82,111	1,303	1,303		
P2009024714	SAN JOSE	CA		12/01/2024		1,288,918		(428)			(428)		3,266	3,266			
P2009024716	HAGERSTOWN	MD		12/01/2024		199,824		(44)			(44)		502	502			
P2009024718	DELRAN	NJ		12/01/2024		212,786		(35)			(35)		511	511			
P2009024720	SICKLERVILLE	NJ		12/01/2024		363,440		(110)			(110)		790	790			
P2009024721	MEMPHIS	TN		12/01/2024		353,429		(66)			(66)		689	689			
P2009024727	FREDERICKSBRG	VA		12/01/2024		329,171		(96)			(96)		676	676			
P2009024729	CHARLOTTE	NC		12/01/2024		243,696		(29)			(29)		450	450			
P2009024730	LINCOLN	NE		12/01/2024		330,623		(43)			(43)		1,095	1,095			
P2009024731	HOUSTON	TX		12/01/2024		230,997		(111)			(111)		2,295	2,295			
P2009024736	HAGERSTOWN	MD		12/01/2024		233,696		(44)			(44)		843	843			
P2009024737	HOUSTON	TX		12/01/2024		182,181		(103)			(103)		1,879	1,879			
P2009024743	CHICAGO	IL		12/01/2024		216,737		(82)			(82)		1,188	1,188			

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					
P2009024744	ROSENBERG	TX		12/01/2024		286,249		(100)			(100)		770	770			
P2009024750	CHESTERFIELD	VA		12/01/2024		585,055		(443)		29,717	29,274		1,082	1,082			
P2009024751	HOUSTON	TX		12/01/2024		305,583		(75)			(75)		585	585			
P2009024752	VANCOUVER	WA		12/01/2024		341,577		(113)			(113)		838	838			
P2009024753	KENT	WA		12/01/2024		582,811		(163)			(163)		1,233	1,233			
P2009024758	AUBREY	TX		12/01/2024		455,289		(226)			(226)		4,353	4,353			
P2009024769	BALTIMORE	MD		12/01/2024		181,324		(4)			(4)		419	419			
P2009024770	LOS ANGELES	CA		12/01/2024		519,710		(152)			(152)		1,081	1,081			
P2009024785	STAR	ID		12/01/2024		299,231		(45)			(45)		967	967			
P2009024789	DANBURY	CT		12/01/2024		241,931		(62)			(62)		574	574			
P2009024790	RESTON	VA		12/01/2024		348,085		(116)			(116)		861	861			
P2009024794	BAYONNE	NJ		12/01/2024		202,706		(115)			(115)		23,380	23,380			
P2009024795	SAN ANTONIO	TX		12/01/2024		259,265		(86)			(86)		703	703			
P2009024797	CLIFFSIDE PK	NJ		12/01/2024		785,555		(19)			(19)						
P2009024806	ELK GROVE	CA		12/01/2024		578,187		1			1		2,318	2,318			
P2009024808	OTIS	OR		12/01/2024		544,848		(121)			(121)		1,560	1,560			
P2009024809	LOS ANGELES	CA		12/01/2024		1,691,362		(68)			(68)		5,893	5,893			
P2009024817	CRESCENT CITY	CA		12/01/2024		367,097		13			13						
P2009024825	WAYNE	NJ		12/01/2024		423,073		(116)			(116)		5,335	5,335			
P2009024826	JONESBORO	GA		12/01/2024		508,936		(65)			(65)						
P2009024829	NESBIT	MS		12/01/2024		323,553		(24)			(24)		11,504	11,504			
P2009024830	EL RENO	OK		12/01/2024		183,100		(13)			(13)		585	585			
P2009024832	BRIGHTON	TN		12/01/2024		1,275,074		(376)			(376)		3,326	3,326			
P2009024839	TOLLAND	CT		12/01/2024		427,577		(129)			(129)		930	930			
P2009024840	WEEKI WACHEE	FL		12/01/2024		414,114		185			185		3,783	3,783			
P2009024844	CORAL SPRINGS	FL		08/13/2025		512,719		(159)			(159)		1,158	1,158			
P2009024846	RICHMOND	TX		12/01/2024		412,312		(56)			(56)		833	833			
P2009024848	AFTON	MN		12/01/2024		851,160		(111)			(111)		(774)	(774)			
P2009024856	FOREST HILL	MD		12/01/2024		360,499		(121)			(121)		933	933			
P2009024858	GLENVIEW	IL		12/01/2024		313,849		(78)			(78)		759	759			
P2009024861	SAN DIEGO	CA		12/01/2024		1,199,201		6			6						
P2009024867	POMPANO BEACH	FL		12/01/2024		465,251		(88)			(88)		1,283	1,283			
P2009024868	SUN CITY	AZ		07/29/2022		467,981		(145)			(145)		1,057	1,057			
P2009024876	EDINBURG	TX		08/26/2022		166,274		(38)			(38)		642	642			
P2009024879	MORRISTOWN	NJ		12/01/2024		575,517							1,619	1,619			
P2009024880	AZUSA	CA		12/01/2024		313,529		(118)			(118)		1,084	1,084			
P2009024893	SAINT CHARLES	MO		12/01/2024		189,207		(9)			(9)		624	624			
P2009024894	CLAYTON	DE		12/01/2024		194,187		(54)			(54)		448	448			
P2009024897	DOWNEY	CA		12/01/2024		395,260		(94)			(94)						
P2009024899	CHESTERFIELD	VA		12/01/2024		257,867		(71)			(71)		588	588			
P2009024902	MONTGOMERY	TX		12/01/2024		138,003		(40)			(40)		598	598			
P2009024916	BIG BEAR	CA		12/01/2024		746,940		(63)			(63)						
P2009024921	WEST COVINA	CA		12/01/2024		175,916		(5)			(5)		405	405			
P2009024923	BONITA SPGS	FL		12/01/2024		385,300		(65)			(65)		1,126	1,126			
P2009024924	HESPERIA	CA		12/01/2024		114,569		(600)			(600)		8,676	8,676			
P2009024929	SPRING	TX		12/01/2024		229,278		(76)			(76)		676	676			
P2009024931	PEARLAND	TX		12/01/2024		321,320		(93)			(93)		887	887			
P2009024932	SAN ANTONIO	TX		12/01/2024		269,664		(78)			(78)		1,043	1,043			
P2009024943	HENRICO	VA		12/01/2024		177,049		(52)			(52)		433	433			
P2009024944	ANNANDALE	VA		12/01/2024		649,535		(189)			(189)		1,966	1,966			
P2009024945	BURBANK	CA		12/01/2024		630,340		(93)			(93)		2,250	2,250			

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	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					
P2009024946	SUMMERVILLE	SC		12/01/2024		265,193		(93)			(93)		1,580	1,580			
P2009024950	BUDA	TX		12/01/2024		210,815		(473)			(473)		4,001	4,001			
P2009024955	BOCA RATON	FL		12/01/2024		338,572		(116)			(116)		4,779	4,779			
P2009024964	BASTROP	TX		12/01/2024		279,232		(76)			(76)		519	519			
P2009024965	WINTER HAVEN	FL		12/01/2024		246,364		(23)			(23)		2,590	2,590			
P2009024966	LAS VEGAS	NV		12/01/2024		474,310		(48)			(48)		1,441	1,441			
P2009024971	LAKEWOOD	CA		12/01/2024		517,751		87			87		2,133	2,133			
P2009024974	DAYTONA BEACH	FL		12/01/2024		251,214		(34)			(34)		889	889			
P2009024975	TAMPA	FL		12/01/2024		418,661		(50)			(50)						
P2009024982	KANSAS CITY	MO		12/01/2024		189,331		(57)			(57)						
P2009024984	LINDSAY	CA		12/01/2024		434,390		(70)			(70)		1,603	1,603			
P2009024990	STERLING	CT		12/01/2024		436,560		(128)			(128)		1,094	1,094			
P2009024991	SAN JOSE	CA		12/01/2024		724,152		459			459						
P2009024994	FLOWERY BR	GA		12/01/2024		739,118		(198)			(198)		1,676	1,676			
P2009024995	ORINDA	CA		12/01/2024		1,246,206		(49)			(49)						
P2009024998	AUBURN	WA		12/01/2024		613,487		(162)			(162)		1,828	1,828			
P2009024999	SANTA ANA	CA		12/01/2024		1,642,693		(136)			(136)						
P2009025000	HOLLADAY	UT		12/01/2024		1,015,111		(257)			(257)		3,296	3,296			
P2009025004	OLD SAYBROOK	CT		12/01/2024		441,381		(118)			(118)		994	994			
P2009025006	HOLLYWOOD	FL		12/01/2024		273,376		(65)			(65)		839	839			
P2009025007	LEHIGH ACRES	FL		12/01/2024		318,021		(88)			(88)		740	740			
P2009025009	GLENDALE HTS	IL		12/01/2024		244,120		(73)			(73)		654	654			
P2009025010	NEW BRAUNFELS	TX		12/01/2024		231,383		(71)			(71)		642	642			
P2009025012	SAN JUAN CAPISTRANO	CA		12/01/2024		1,478,297		(58)			(58)						
P2009025020	ORLANDO	FL		12/01/2024		207,616		(38)			(38)		682	682			
P2009025021	HILLSBORO	OR		12/01/2024		557,678		(133)			(133)		5,483	5,483			
P2009025024	INCLINE VLG	NV		12/01/2024		1,568,755		(127)			(127)						
P2009025026	EVERETT	WA		12/01/2024		517,378		(124)			(124)		1,554	1,554			
P2009025027	CONROE	TX		12/01/2024		181,033		(53)			(53)		527	527			
P2009025030	PINOLE	CA		12/01/2024		416,211		(108)			(108)		710	710			
P2009025031	LUTHERVILLE	MD		12/01/2024		166,093		(20)			(20)		562	562			
P2009025035	KATY	TX		12/01/2024		332,939		(90)			(90)		756	756			
P2009025036	WASHLNGTON	UT		12/01/2024		302,276		(100)			(100)		788	788			
P2009025042	FRONT ROYAL	VA		12/01/2024		267,989		(85)			(85)		636	636			
P2009025046	NEWARK	NJ		12/01/2024		445,884		(125)			(125)		868	868			
P2009025047	CORAL SPRINGS	FL		12/01/2024		389,780		(35)			(35)		1,695	1,695			
P2009025048	PALO ALTO	CA		12/01/2024		2,085,101		(141)			(141)		7,395	7,395			
P2009025049	SPRINGDALE	AR		12/01/2024		320,496		(98)			(98)		488	488			
P2009025051	KERMAN	CA		12/01/2024		253,818		(154)			(154)		1,242	1,242			
P2009025059	PLEASANTON	CA		12/01/2024		2,397,666		(101)			(101)						
P2009025061	MIAMI	FL		12/01/2024		237,992		(193)			(193)		6,528	6,528			
P2009025064	BRICK	NJ		12/01/2024		343,013		(108)			(108)		808	808			
P2009025065	LOGANVILLE	GA		12/01/2024		574,930		(177)			(177)		859	859			
P2009025067	ASHEVILLE	NC		12/01/2024		160,782		(17)			(17)		869	869			
P2009025074	KERMAN	CA		12/01/2024		507,284		(44)			(44)		1,120	1,120			
P2009025080	GRASS VALLEY	CA		12/01/2024		648,449		(61)			(61)						
P2009025086	PASSAIC	NJ		12/01/2024		325,293		(543)			(543)		8,464	8,464			
P2009025087	PFLUGERVILLE	TX		12/01/2024		304,375		(69)			(69)		1,508	1,508			
P2009025088	VERO BEACH	FL		12/01/2024		182,341		(136)			(136)		1,222	1,222			
P2009025092	SUMMERVILLE	SC		12/01/2024		381,408		(31)			(31)		1,267	1,267			
P2009025093	MIAMI	FL		12/01/2024		419,440		(120)			(120)		901	901			

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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					
P2009025096	SIMI VALLEY	CA		12/01/2024		602,487		(42)			(42)						
P2009025097	PASADENA	CA		12/01/2024		487,259		(17)			(17)						
P2009025105	CINNAMINSON	NJ		12/01/2024		295,404		(67)			(67)		2,736	2,736			
P2009025111	MONROE	NC		12/01/2024		305,556		(95)			(95)		928	928			
P2009025114	BELLEVILLE	NJ		12/01/2024		470,745		(72)			(72)		2,531	2,531			
P2009025117	INDIAN ROCKS BEACH	FL		12/01/2024		289,880							254	254			
P2009025118	HOUSTON	TX		12/01/2024		919,881		(63)			(63)		2,986	2,986			
P2009025123	LAS VEGAS	NV		12/01/2024		728,235		(229)			(229)		2,852	2,852			
P2009025125	LEHIGH ACRES	FL		12/01/2024		248,536		(72)			(72)		810	810			
P2009025127	ATLANTA	GA		12/01/2024		486,784		(150)			(150)		1,138	1,138			
P2009025138	MAYWOOD	CA		12/01/2024		551,216		(74)			(74)		1,058	1,058			
P2009025140	FATE	TX		12/01/2024		353,108		(122)			(122)		2,678	2,678			
P2009025150	DUMONT	NJ		10/21/2022		346,377		(95)			(95)		201	201			
P2009025157	AMERICAN FORK	UT		12/01/2024		395,936		(95)			(95)		1,181	1,181			
P2009025165	DECATUR	TX		12/01/2024		450,659		(454)			(454)		4,312	4,312			
P2009025168	EAST HAMPTON	CT		12/01/2024		291,366		(95)			(95)		771	771			
P2009025175	TACOMA	WA		12/01/2024		442,049		(115)			(115)		765	765			
P2009025181	BRIDGEPORT	CT		12/01/2024		295,448		(50)			(50)		696	696			
P2009025183	OKLAHOMA CITY	OK		12/01/2024		236,866		(33)			(33)		549	549			
P2009025186	LAKE PLACID	FL		12/01/2024		156,440		(31)			(31)		374	374			
P2009025189	FALLS CHURCH	VA		12/01/2024		355,972		(180)			(180)		918	918			
P2009025197	HOUSTON	TX		12/01/2024		220,591		(56)			(56)		120	120			
P2009025201	COLLIERVILLE	TN		12/01/2024		637,462		(195)			(195)		5,767	5,767			
P2009025208	PORT ST LUCIE	FL		12/01/2024		350,801		(86)			(86)		554	554			
P2009025209	CORWEMO	TX		12/01/2024		297,055		(73)			(73)		644	644			
P2009025211	MADISON	CT		11/15/2022		680,893		(151)			(151)		1,811	1,811			
P2009025212	CHESTERFIELD	VA		12/01/2024		43,051		(938)			(938)		3,698	3,698			
P2009025215	CANTON	MS		12/01/2024		267,186		(569)			(569)		6,475	6,475			
P2009025242	TINTON FALLS	NJ		12/01/2024		710,541		(122)			(122)		598	598			
P2009025250	STONE MOUNTAIN	GA		12/01/2024		258,332		(38)			(38)		457	457			
P2009025266	LAVEEN	AZ		12/01/2024		229,568		8			8		706	706			
P2009025267	LAVEEN	AZ		12/01/2024		235,136		(10)			(10)		718	718			
P2009025268	LAVEEN	AZ		12/01/2024		231,563		(12)			(12)		711	711			
P2009025269	LAVEEN	AZ		12/01/2024		229,746		5			5		710	710			
P2009025270	LAVEEN	AZ		12/01/2024		231,535		(12)			(12)		711	711			
P2009025273	BALTIMORE	MD		12/01/2024		199,341		(37)			(37)		530	530			
P2009025280	MIAMI	FL		12/01/2024		266,472		(44)			(44)		710	710			
P2009025304	BOCA RATON	FL		12/01/2024		175,787		(113)			(113)		4,068	4,068			
P2009025305	MCDONOUGH	GA		12/01/2024		648,840		(108)			(108)						
P2009025312	GREENACRES	FL		12/01/2024		346,140		(510)			(510)		11,243	11,243			
P2009025318	FLORESVILLE	TX		12/01/2024		541,013		(91)			(91)		868	868			
P2009025320	NEW HAVEN	CT		12/01/2024		224,927		(45)			(45)		502	502			
P2009025330	SCRANTON	PA		12/01/2024		146,105		9			9		253	253			
P2009025331	ALTADENA	CA		12/01/2024		509,795		(92)			(92)		2,197	2,197			
P2009025339	PEARLAND	TX		12/01/2024		398,439		(82)			(82)		2,609	2,609			
P2009025349	BRIDGEPORT	CT		12/01/2024		241,479		(67)			(67)		458	458			
P2009025353	BEAVERCREEK	OH		12/01/2024		483,123		(162)			(162)		20,105	20,105			
P2009025371	LAWRENCEVILLE	GA		12/01/2024		249,652		(49)			(49)		523	523			
P2009025377	MARIETTA	GA		12/01/2024		188,306		(41)			(41)		472	472			
P2009025388	STROUDSBURG	PA		12/01/2024		152,764		(109)			(109)		3,057	3,057			
P2009025397	NAUGATUCK	CT		12/01/2024		208,203		(56)			(56)		2,162	2,162			

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					
P2009025401	ALTAMONTE SPRINGS	FL		12/01/2024		295,956		(65)			(65)		809	809			
P2009025402	LAWRENCEVILLE	GA		12/01/2024		227,271		(89)			(89)		755	755			
P2009025414	COMMERCE CITY	CO		12/01/2024		197,135		(40)			(40)						
P2009025415	BURTONSVILLE	MD		12/01/2024		223,469		(71)			(71)		1,476	1,476			
P2009025432	PORT ST LUCIE	FL		12/01/2024		427,715		(57)			(57)		1,013	1,013			
P2009025439	PANAMA CITY	FL		12/01/2024		140,830		(448)			(448)		2,986	2,986			
P2009025443	ELIZABETH	NJ		12/01/2024		327,294		(83)			(83)		723	723			
P2009025448	UNION	NJ		12/01/2024		298,076		(93)			(93)		689	689			
P2009025450	SAN ANTONIO	TX		12/01/2024		307,693		(91)			(91)		858	858			
P2009025452	HOOPER	UT		12/01/2024		597,940		(66)			(66)		1,513	1,513			
P2009025455	SAN ANTONIO	TX		12/01/2024		224,416		(30)			(30)		516	516			
P2009025457	DALLAS	TX		12/01/2024		309,171		(93)			(93)		664	664			
P2009025460	SHARPSBURG	GA		12/01/2024		322,411		(86)			(86)		797	797			
P2009025464	SAN ANTONIO	TX		12/01/2024		300,768		(94)			(94)		268	268			
P2009025465	WEST PALM BEACH	FL		12/01/2024		434,469		(102)			(102)		877	877			
P2009025466	SAN BENITO	TX		12/01/2024		241,378		(66)			(66)		637	637			
P2009025468	SEBASTOPOL	CA		12/01/2024		500,881		(147)			(147)		1,042	1,042			
P2009025470	CUTLER BAY	FL		12/01/2024		516,052		(82)			(82)		1,045	1,045			
P2009025471	OAK LAWN	IL		12/01/2024		167,496		(61)			(61)		2,119	2,119			
P2009025472	CLAYTON	NC		12/01/2024		247,889		(45)			(45)		644	644			
P2009025476	PASADENA	MD		12/01/2024		416,163		(106)			(106)		831	831			
P2009025477	SMITHFIELD	NC		12/01/2024		289,496		(171)			(171)		2,622	2,622			
P2009025481	LINCOLN	NE		12/01/2024		263,075		(89)			(89)		2,412	2,412			
P2009025482	N CHESTERFIELD	VA		12/01/2024		211,690		(57)			(57)		457	457			
P2009025485	PFLUGERVILLE	TX		12/01/2024		325,342		(56)			(56)		1,277	1,277			
P2009025487	WASHINGTON	DC		12/01/2024		299,797		(79)			(79)		665	665			
P2009025488	HOUSTON	TX		12/01/2024		274,560		(233)			(233)		2,248	2,248			
P2009025489	LEHIGH ACRES	FL		12/01/2024		247,292		(20)			(20)						
P2009025490	HOLLYWOOD	FL		12/01/2024		562,462		(57)			(57)		1,233	1,233			
P2009025492	ARLINGTON	TX		12/01/2024		186,088		(58)			(58)		1,379	1,379			
P2009025493	DURHAM	NC		12/01/2024		289,096		(91)			(91)		659	659			
P2009025495	PLAINFIELD	NJ		12/01/2024		359,918		(108)			(108)		773	773			
P2009025497	MIAMI	FL		12/01/2024		544,085		(147)			(147)		1,571	1,571			
P2009025498	APPLE VALLEY	CA		12/01/2024		241,274		(99)			(99)		1,598	1,598			
P2009025502	FRANKLINVILLE	NJ		12/01/2024		151,751		(48)			(48)		402	402			
P2009025503	PLANTATION	FL		12/01/2024		596,539		(198)			(198)		1,484	1,484			
P2009025504	FAIRFAX	VA		12/01/2024		262,154		(295)			(295)		5,525	5,525			
P2009025507	SMYRNA	GA		12/01/2024		100,142		(407)			(407)		6,892	6,892			
P2009025508	SILVER SPRING	MD		12/01/2024		433,780		(127)			(127)		902	902			
P2009025509	HOUSTON	TX		12/01/2024		157,123		(46)			(46)		384	384			
P2009025515	SANTA ROSA	CA		12/01/2024		441,246		(132)			(132)		940	940			
P2009025518	ROUND LK BCH	IL		12/01/2024		234,181		(74)			(74)		651	651			
P2009025519	CLEVELAND	TX		12/01/2024		196,322		(25)			(25)		390	390			
P2009025521	RIDGEFIELD	NJ		12/01/2024		325,696		(593)			(593)		7,564	7,564			
P2009025525	TRAVERSE CITY	MI		12/01/2024		370,540		(86)			(86)		797	797			
P2009025531	LANCASTER	SC		12/01/2024		331,459		(73)			(73)		813	813			
P2009025537	CHICAGO	IL		12/01/2024		243,515		(30)			(30)		532	532			
P2009025539	PENSACOLA	FL		12/01/2024		226,669		(68)			(68)		335	335			
P2009025541	SAN ANTONLO	TX		12/01/2024		216,941		(51)			(51)		90	90			
P2009025542	PEARLAND	TX		12/01/2024		654,772		(76)			(76)		1,570	1,570			
P2009025544	LEESBURG	VA		12/01/2024		196,948		(84)			(84)		1,327	1,327			

SCHEDULE B - PART 3

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

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	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					
P2009025548	HOUSTON	TX		12/01/2024		217,524		(45)			(45)		1,096	1,096			
P2009025553	BURKE	VA		12/01/2024		319,339		(114)			(114)		851	851			
P2009025561	DELRAY BEACH	FL		12/01/2024		230,518		(57)			(57)		598	598			
P2009025564	OAKLAND	CA		12/01/2024		585,215		(193)			(193)		2,074	2,074			
P2009025580	LONGMONT	CO		12/01/2024		344,986		(106)			(106)		768	768			
P2009025583	NEW HAVEN	CT		12/01/2024		300,449		(36)			(36)		584	584			
P2009025586	MORNINGSIDE	MD		12/01/2024		245,060		(70)			(70)		523	523			
P2009025590	NORCO	CA		12/01/2024		791,682		(238)			(238)		1,709	1,709			
P2009025592	AUSTIN	TX		12/01/2024		517,864		(142)			(142)		1,031	1,031			
P2009025593	LAWRENCEVILLE	GA		12/01/2024		192,051		(78)			(78)		404	404			
P2009025594	DERWOOD	MD		12/01/2024		454,493		(169)			(169)		1,004	1,004			
P2009025595	RICHMOND	CA		12/01/2024		263,924		(288)			(288)		11,532	11,532			
P2009025596	LOCKEFORD	CA		12/01/2024		313,919		(132)			(132)		989	989			
P2009025597	DANBURY	CT		12/01/2024		249,778		(134)			(134)		2,530	2,530			
P2009025599	CASA GRANDE	AZ		12/01/2024		213,500		(70)			(70)		540	540			
P2009025600	HOUSTON	TX		12/01/2024		267,993		36			36		1,797	1,797			
P2009025606	ROUND ROCK	TX		12/01/2024		326,065		(46)			(46)		570	570			
P2009025607	LOS ANGELES	CA		12/01/2024		379,725		(210)			(210)		1,694	1,694			
P2009025613	GAITHERSBURG	MD		12/01/2024		134,084		(42)			(42)		290	290			
P2009025614	LAHAINA	HI		12/01/2024		623,612		(95)			(95)		1,609	1,609			
P2009025617	CORONA	CA		12/01/2024		181,570		(696)			(696)		5,133	5,133			
P2009025624	CHICAGO	IL		12/01/2024		188,495		(42)			(42)		1,522	1,522			
P2009025625	BRYAN	TX		04/03/2023		169,759		(39)			(39)		658	658			
P2009025629	MANASSAS	VA		12/01/2024		326,486		(93)			(93)		703	703			
P2009025633	CORAOPOLIS	PA		12/01/2024		186,706		(71)			(71)		527	527			
P2009025637	CYPRESS	TX		12/01/2024		428,477		(93)			(93)		1,200	1,200			
P2009025638	WYLIE	TX		12/01/2024		226,643		(63)			(63)		577	577			
P2009025640	HOUSTON	TX		12/01/2024		297,399		(22)			(22)						
P2009025647	MONACA	PA		12/01/2024		154,637		(30)			(30)		343	343			
P2009025648	BOUNTIFUL	UT		12/01/2024		509,409		(154)			(154)		1,143	1,143			
P2009025652	DORAL	FL		12/01/2024		875,633		(6)			(6)		2,497	2,497			
P2009025657	HOLIDAY	FL		12/01/2024		160,826		(66)			(66)		1,012	1,012			
P2009025666	DICKINSON	TX		12/01/2024		167,501		(19)			(19)		432	432			
P2009025669	HILLSIDE	NJ		12/01/2024		325,346		(75)			(75)		1,117	1,117			
P2009025670	KUNKLETOWN	PA		12/01/2024		129,984		(629)			(629)		18,042	18,042			
P2009025674	ROUND LK BCH	IL		12/01/2024		181,057		(43)			(43)		346	346			
P2009025675	COMPTON	CA		12/01/2024		154,955		(59)			(59)		763	763			
P2009025678	SPARKS	NV		12/01/2024		240,384		(89)			(89)		2,739	2,739			
P2009025679	CHARLOTTE	NC		12/01/2024		201,493		(53)			(53)		359	359			
P2009025684	INDIO	CA		12/01/2024		230,584		(37)			(37)		674	674			
P2009025688	FT LAUDERDALE	FL		12/01/2024		150,507		(32)			(32)		266	266			
P2009025704	STONE MOUNTAIN	GA		12/01/2024		293,200		(67)			(67)		701	701			
P2009025707	MESA	AZ		12/01/2024		188,335		(39)			(39)		339	339			
P2009025709	CHARLOTTE	NC		12/01/2024		227,834		(75)			(75)		1,467	1,467			
P2009025711	SADDLE BROOK	NJ		12/01/2024		412,629		(179)			(179)		1,389	1,389			
P2009025712	STAFFORD TOWNSHIP	NJ		12/01/2024		344,116		(95)			(95)		689	689			
P2009025714	CHARLOTTE	NC		12/01/2024		182,303		(49)			(49)		551	551			
P2009025717	PHILLIPSBURG	NJ		12/01/2024		184,586		(49)			(49)		345	345			
P2009025719	LOS ANGELES	CA		12/01/2024		250,879		(65)			(65)		740	740			
P2009025729	JOELTON	TN		12/01/2024		250,518		(86)			(86)		1,556	1,556			
P2009025741	WHITE HOUSE	TN		12/01/2024		234,254		(140)			(140)		1,119	1,119			

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

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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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009025744	BALTIMORE	MD		12/01/2024		219,238		(67)			(67)		486	486			
P2009025745	JAMESTOWN	NC		12/01/2024		264,373		(113)			(113)		1,899	1,899			
P2009025746	AVENEL	NJ		12/01/2024		184,321		(55)			(55)		396	396			
P2009025748	CELINA	TX		12/01/2024		172,814		(195)			(195)		2,198	2,198			
P2009025750	HYATTSVILLE	MD		12/01/2024		359,909		(101)			(101)		483	483			
P2009025752	CLARKSBURG	MD		12/01/2024		1,499,353		(425)			(425)		3,070	3,070			
P2009025755	FORT WORTH	TX		12/01/2024		215,348		(51)			(51)		638	638			
P2009025759	RINCON	GA		12/01/2024		410,515		(66)			(66)		1,354	1,354			
P2009025761	RICHMOND	VA		12/01/2024		216,439		(36)			(36)		632	632			
P2009025766	LAS VEGAS	NV		12/01/2024		161,825		(44)			(44)		295	295			
P2009025769	NEW CARROLLTON	MD		12/01/2024		215,231		(56)			(56)		428	428			
P2009025772	COLLIERVILLE	TN		12/01/2024		384,842		(50)			(50)		876	876			
P2009025773	HUNTSVILLE	TX		12/01/2024		1,046,564		(101)			(101)		3,672	3,672			
P2009025775	HAVERHILL	FL		12/01/2024		387,744		(164)			(164)		1,535	1,535			
P2009025777	WESTMINSTER	CO		12/01/2024		408,165		(84)			(84)		822	822			
P2009025780	PFLUCTERVILLE	TX		12/01/2024		628,364		(160)			(160)		1,386	1,386			
P2009025789	GLENDALE	AZ		12/01/2024		213,274		(69)			(69)		640	640			
P2009025791	OKLAHOMA CITY	OK		12/01/2024		152,749		(43)			(43)		377	377			
P2009025794	CHICAGO	IL		12/01/2024		314,057		(85)			(85)		661	661			
P2009025819	DELRAN	NJ		12/01/2024		328,839		(87)			(87)		586	586			
P2009025826	SWEDESBORO	NJ		12/01/2024		339,516		(88)			(88)		385	385			
P2009025828	LAWRENCEVILLE	GA		12/01/2024		224,199		(53)			(53)		332	332			
P2009025833	ELLENWOOD	GA		12/01/2024		251,209		(60)			(60)		380	380			
P2009025837	HUMBLE	TX		12/01/2024		178,730		(16)			(16)		21,709	21,709			
P2009025839	KISSIMMEE	FL		12/01/2024		153,223		(53)			(53)		392	392			
P2009025844	INDIAN LAND	SC		12/01/2024		626,181		(160)			(160)		1,645	1,645			
P2009025847	MIAMI	FL		12/01/2024		511,806		(512)			(512)		23,951	23,951			
P2009025851	AUSTIN	TX		12/01/2024		223,289		(800)			(800)		6,151	6,151			
P2009025855	COLORADO SPGS	CO		12/01/2024		110,862							1,158	1,158			
P2009025866	WHITE HALL	MD		12/01/2024		570,743		(115)			(115)		1,230	1,230			
P2009025876	CHAPLIN	CT		12/01/2024		242,957		(63)			(63)		629	629			
P2009025877	HOPEWELL	VA		12/01/2024		154,133		(78)			(78)		1,532	1,532			
P2009025880	MIDDLEBURG	FL		12/01/2024		649,714		(180)			(180)		7,149	7,149			
P2009025881	ELGIN	TX		12/01/2024		624,935		(145)			(145)		3,426	3,426			
P2009025885	HENDERSON	NV		12/01/2024		1,192,157		(237)			(237)		3,372	3,372			
P2009025888	SILVER SPRING	MD		12/01/2024		455,887		(77)			(77)		1,018	1,018			
P2009025889	SOUTH RIVER	NJ		12/01/2024		312,492		(83)			(83)		557	557			
P2009025893	LONGBOAT KEY	FL		12/01/2024		910,774		(136)			(136)		2,378	2,378			
P2009025894	AURORA	IL		12/01/2024		268,624		(62)			(62)		347	347			
P2009025898	DELRAY BEACH	FL		12/01/2024		249,741		(43)			(43)		895	895			
P2009025943	MILWAUKIE	OR		12/01/2024		456,211		(115)			(115)		4,165	4,165			
P2009025951	ELIZABETH	NJ		12/01/2024		494,862		(130)			(130)		1,705	1,705			
P2009025973	DELTONA	FL		12/01/2024		175,715		(27)			(27)		485	485			
P2009025979	GRAHAM	NC		12/01/2024		169,788		(24)			(24)		285	285			
P2009026093	REISTERSTOWN	MD		12/01/2024		254,927		(343)			(343)		2,212	2,212			
P2009026095	DUNCANVILLE	TX		12/01/2024		246,963		(56)			(56)		356	356			
P2009026096	SAN ANTONIO	TX		12/01/2024		431,817		(114)			(114)		786	786			
P2009026103	BUTLER	PA		12/01/2024		200,811		(4)			(4)		509	509			
P2009026108	SAN ANTONIO	TX		12/01/2024		298,122		(51)			(51)		938	938			
P2009026111	GLEN BURNIE	MD		12/01/2024		153,181		(51)			(51)		389	389			
P2009026401	GLEN BURNIE	MD		12/01/2024		326,165		(68)			(68)		396	396			

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					
P2009026443	SAINT CHARLES	IL		12/01/2024		440,721		(50)			(50)		649	649			
P2009026489	DALLAS	GA		12/01/2024		353,412		(21)			(21)		586	586			
P2009026531	WATSONVILLE	CA		12/01/2024		72,654		(1,296)			(1,296)		8,811	8,811			
P2009026533	SILVER SPRING	MD		12/01/2024		392,763		(92)			(92)		574	574			
P2009026538	CHICAGO	IL		12/01/2024		410,747		(93)			(93)		587	587			
P2009026544	HOUSTON	TX		12/01/2024		186,502		(6)			(6)		267	267			
P2009026548	VISALIA	CA		12/01/2024		508,845		(87)			(87)		607	607			
P2009026555	RIVIERA BEACH	FL		12/01/2024		167,616		(139)			(139)		9,526	9,526			
P2009026601	RIVERSIDE	NJ		12/01/2024		252,004		(49)			(49)		377	377			
P2009026604	DELAND	FL		12/01/2024		189,179		(585)			(585)		11,045	11,045			
P2009026610	CHESTER SPRGS	PA		12/01/2024		555,567		(262)			(262)		10,942	10,942			
P2009026613	HAMILTON	NJ		12/01/2024		336,614		(36)			(36)		430	430			
P2009026621	LONG BRANCH	NJ		12/01/2024		411,086		(85)			(85)						
P2009026660	DISTRICT HTS	MD		12/01/2024		311,889		(72)			(72)		452	452			
P2009026683	DALLAS	TX		12/01/2024		252,858		(108)			(108)		3,800	3,800			
P2009026805	OKLAHOMA CITY	OK		12/01/2024		160,343		(14)			(14)		256	256			
P2009026996	EDGEWATER	NJ		12/01/2024		312,761		(16)			(16)						
P2009027043	BEALETON	VA		12/01/2024		614,408		(121)			(121)		1,053	1,053			
P2009027050	SAN PABLO	CA		12/01/2024		697,329		(121)			(121)		2,198	2,198			
P2009027074	DAVENPORT	FL		12/01/2024		223,223		(9)			(9)		582	582			
P2009027080	PRESCOTT	AZ		12/01/2024		224,559		(56)			(56)		380	380			
P2009027102	FAIRVIEW	NJ		12/01/2024		610,289							675	675			
P2009027104	BENSALEM	PA		12/01/2024		403,959		(126)			(126)		4,351	4,351			
P2009027105	LAS VEGAS	NV		12/01/2024		154,175		(1,251)			(1,251)		47,753	47,753			
P2009027106	PORT ST LUCIE	FL		12/01/2024		395,023		(100)			(100)		525	525			
P2009027108	DORAVILLE	GA		12/01/2024		268,676		(88)			(88)		4,125	4,125			
P2009027110	BOWIE	MD		12/01/2024		346,374		(102)			(102)		1,335	1,335			
P2009027112	OMAHA	NE		12/01/2024		217,107		(11)			(11)		516	516			
P2009027117	BUFORD	GA		12/01/2024		357,615		(61)			(61)		581	581			
P2009027123	LAWRENCEVILLE	GA		12/01/2024		228,031		(43)			(43)		532	532			
P2009027129	MANVEL	TX		12/01/2024		400,010		(28)			(28)		822	822			
P2009027139	CARTERSVILLE	GA		12/01/2024		167,296		(224)			(224)		1,326	1,326			
P2009027150	AROMAS	CA		12/01/2024		719,396		(117)			(117)		1,969	1,969			
P2009027156	NEW CANEY	TX		12/01/2024		185,404		1			1		1,000	1,000			
P2009027158	ARLINGTON	VA		12/01/2024		333,623		(88)			(88)		705	705			
P2009027179	CONYERS	GA		12/01/2024		465,852		(68)			(68)		852	852			
P2009027182	LAREDO	TX		12/01/2024		301,136		(114)			(114)		3,283	3,283			
P2009027183	WINDERMERE	FL		12/01/2024		444,051		(8)			(8)		822	822			
P2009027227	COLORADO SPRINGS	CO		09/18/2024		315,191							202	202			
P2009027233	ANAHEIM	CA		09/16/2024		351,010		(36)			(36)		1,290	1,290			
P2009027266	MONROE	CT		09/23/2024		714,765		39			39		1,594	1,594			
P2009027285	HUMBLE	TX		10/11/2024		184,457		(54)			(54)		720	720			
P2009027322	ZELLWOOD	FL		10/23/2024		333,748		14			14		934	934			
P2009027323	PEMBROKE PINES	FL		10/22/2024		343,165		(55)			(55)		955	955			
P2009027352	FEASTERVILLE-TREVOSE	PA		10/18/2024		523,302		(3)			(3)		1,046	1,046			
P2009027429	SUNLAND	CA		11/25/2024		716,092		(129)			(129)		1,312	1,312			
P2009027438	HOUSTON	TX		11/27/2024		212,584		104			104		19,448	19,448			
P2009027473	STOCKTON	CA		11/26/2024		367,394		(14)			(14)		2,342	2,342			
P2009027516	PALMYRA	NJ		01/09/2025		257,730		(37)			(37)		827	827			
P2009027522	SOUTHINGTON	CT		01/23/2025		297,774		(83)			(83)		797	797			
P2009027524	ATLANTA	GA		01/15/2025		340,449		38			38		817	817			

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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					
P2009027559	GAITHERSBURG	MD		03/13/2025		377,199		(67)			(67)		857	857			
P2009027572	BOILING SPRINGS	SC		03/19/2025		330,348		(1)			(1)		2,316	2,316			
P2009027577	PLANT CITY	FL		03/24/2025		373,162		(11)			(11)		1,498	1,498			
P2009027591	HERMITAGE	TN		03/31/2025		343,097		(84)			(84)		1,575	1,575			
P2009027592	HIXSON	TN		04/07/2025		594,763		(28)			(28)		1,096	1,096			
P2009027634	STILLWATER	OK		04/23/2025		203,412		(42)			(42)		491	491			
P2009027659	BEVERLY HILLS	CA		05/06/2025		640,504		(213)			(213)		1,650	1,650			
P2009027818	HERMOSA BEACH	CA		08/13/2025		1,093,198		(76)			(76)						
P2009027823	COLUMBUS	GA		05/22/2025		152,932		(9)			(9)		314	314			
P2009027829	PORTLAND	OR		06/11/2025		512,416		(123)			(123)		1,186	1,186			
P2009027831	KILDEER	IL		05/19/2025		811,533		(120)			(120)		2,661	2,661			
P2009027834	BUFORD	GA		05/12/2025		241,845		(56)			(56)		360	360			
P2009027838	RIVERSIDE	CA		04/11/2025		330,569		(321)			(321)		21,659	21,659			
P2009028561	GALVESTON	TX		09/22/2025		278,693		(59)			(59)		2,754	2,754			
P2009028610	DAYTON	OH		09/24/2025				(28)			(28)		334	334			
P2009028612	HIGH POINT	NC		09/18/2025		256,651		(44)			(44)		412	412			
P2009028645	BATON ROUGE	LA		09/23/2025		97,186		(27)			(27)		242	242			
P2009029095	DOWNEY	CA		11/04/2025				(57)			(57)		441	441			
P2009029510	PITTSBURGH	PA		12/24/2025				(60)			(60)		596	596			
P2009029514	ROCKVILLE	MD		12/04/2025				(38)			(38)		502	502			
P2009029557	CYPRESS	TX		01/28/2026				(79)			(79)		790	790			
P2009029569	UNION CITY	NJ		12/16/2025				(247)			(247)		2,431	2,431			
P2009029594	OKLAHOMA CITY	OK		12/15/2025				(54)			(54)		359	359			
P2009029596	PIQUA	OH		12/19/2025				(10)			(10)		330	330			
P2009029601	WAYNE	NJ		01/02/2026				(81)			(81)		451	451			
P2009029602	WAYNE	NJ		01/02/2026				(81)			(81)		451	451			
P2009029603	WAYNE	NJ		01/02/2026				(81)			(81)		451	451			
P2009029641	JACKSON	TN		12/23/2025				(20)			(20)		482	482			
P2009029660	OCALA	FL		02/11/2026				(42)			(42)		434	434			
P2009029663	ARLINGTON	VA		12/18/2025				(158)			(158)		1,937	1,937			
P2009029667	GALLOWAY	OH		12/15/2025				(22)			(22)		531	531			
P2009029668	TUCSON	AZ		12/27/2025				(126)			(126)		1,311	1,311			
P2009029789	HOUSTON	TX		01/30/2026				(30)			(30)		233	233			
P2009029794	OKLAHOMA CITY	OK		01/13/2026				(40)			(40)		371	371			
P2009029800	HOLLYWOOD	FL		12/23/2025				(156)			(156)		1,444	1,444			
P2009029823	CASA GRANDE	AZ		01/13/2026				(30)			(30)		294	294			
P2009029870	HAVERHILL	MA		02/24/2026				(267)			(267)		2,759	2,759			
P2009029904	EAST ORANGE	NJ		01/06/2026				(149)			(149)		822	822			
P2009029973	ORLANDO	FL		02/06/2026				(69)			(69)		608	608			
P2009030986	BREMERTON	WA		04/06/2026				(429)			(429)		3,532	3,532			
P2009031001	PERU	IN		04/23/2026				(14)			(14)		157	157			
P2009031012	LAKE HAVASU CITY	AZ		04/22/2026									640	640			
P2009031024	NORTHGLENN	CO		04/06/2026				(123)			(123)		1,531	1,531			
P2009031061	MORGANTOWN	IN		04/16/2026				(57)			(57)		320	320			
P2009031075	GEORGETOWN	TX		04/28/2026				(95)			(95)		5,430	5,430			
P2009031084	MURRIETA	CA		03/24/2026				(32)			(32)		1,115	1,115			
P2009031092	DAVENPORT	FL		03/27/2026									500	500			
P2009031106	LEHIGH ACRES	FL		04/20/2026				(58)			(58)		678	678			
P2009031109	ITASCA	IL		04/20/2026				(62)			(62)		904	904			
P2009031118	COLUMBUS	GA		04/07/2026				(37)			(37)		222	222			
P2009031126	LAKE HAVASU CITY	AZ		04/17/2026				(139)			(139)		1,382	1,382			

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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					
P2009031128	HOLLYWOOD	FL		03/23/2026				(167)			(167)		1,566	1,566			
P2009031130	HENDERSON	NV		04/20/2026				(101)			(101)		3,095	3,095			
P2009031140	HILLSBORO BEACH	FL		04/13/2026				(99)			(99)		751	751			
P2009031305	EDMONDS	WA		04/11/2026				(348)			(348)		3,747	3,747			
P2009031347	CONNEAUT	OH		04/24/2026				(26)			(26)		166	166			
P2009031352	SOUTH MIAMI	FL		05/15/2026				(343)			(343)		1,911	1,911			
P2009031355	EAST HARTFORD	CT		06/12/2026				(58)			(58)		198	198			
P2009031362	DRAPER	UT		04/17/2026				(101)			(101)		27,306	27,306			
P2009031443	GARDENA	CA		04/10/2026				(100)			(100)		750	750			
P2009031445	DORCHESTER	SC		05/29/2026				(61)			(61)		247	247			
P2009031467	PARKLAND	FL		04/22/2026				(40)			(40)		3,473	3,473			
P2009031501	BOGART	GA		05/05/2026				(68)			(68)		355	355			
P2009031505	SCOTTSDALE	AZ		03/23/2026				(126)			(126)		1,730	1,730			
P2009031507	AUSTELL	GA		04/16/2026				(17)			(17)		659	659			
P2009031508	DOLTON	IL		05/01/2026				(24)			(24)		147	147			
P2009031519	TULSA	OK		05/01/2026				(49)			(49)		543	543			
P2009031528	CAMAS	WA		05/01/2026				(53)			(53)		4,907	4,907			
P2009031529	JONESBORO	AR		04/17/2026				(55)			(55)		264	264			
P2009031531	VANCOUVER	WA		05/01/2026				(52)			(52)		1,290	1,290			
P2009031544	GRANBURY	TX		04/24/2026				(53)			(53)		466	466			
P2009031545	BOSTON	MA		05/13/2026				(281)			(281)		767	767			
P2009031559	TUSTIN	CA		04/24/2026				(357)			(357)		2,253	2,253			
P2009031564	MIAMI	FL		04/20/2026				(123)			(123)		1,058	1,058			
P2009031570	FAYETTEVILLE	AR		04/24/2026				(251)			(251)		1,506	1,506			
P2009031579	COLUMBIA	SC		04/27/2026				(40)			(40)		392	392			
P2009031589	CHICAGO	IL		06/12/2026				(15)			(15)		215	215			
P2009031607	CORONA DEL MAR	CA		04/02/2026				(415)			(415)		2,923	2,923			
P2009031614	CHARLESTON	SC		04/06/2026				(72)			(72)		943	943			
P2009031619	PATERSON	NJ		04/07/2026				(34)			(34)		745	745			
P2009031624	MESA	AZ		04/10/2026				(259)			(259)		1,243	1,243			
P2009031625	LAKE ELSINORE	CA		04/01/2026				(114)			(114)		1,094	1,094			
P2009031631	YORBA LINDA	CA		04/13/2026				(508)			(508)		3,710	3,710			
P2009031632	LAS VEGAS	NV		06/05/2026				(20)			(20)		776	776			
P2009031660	LORAIN	OH		05/11/2026				(22)			(22)		183	183			
P2009031669	SOUTH EUCLID	OH		04/13/2026				(70)			(70)		369	369			
P2009031673	NAPLES	FL		05/01/2026									2,292	2,292			
P2009031690	INDIAN SHORES	FL		04/24/2026				(50)			(50)		980	980			
P2009031692	DACULA	GA		05/04/2026				(50)			(50)		432	432			
P2009031715	MONROE	NY		05/01/2026				(117)			(117)		646	646			
P2009032221	KENOSHA	WI		05/22/2026									221	221			
P2009032249	HOUSTON	TX		05/29/2026				(72)			(72)		229	229			
P2009032254	SARASOTA	FL		06/05/2026				(27)			(27)		311	311			
P2009032621	CLARKESVILLE	GA		07/09/2026				(16)			(16)		232	232			
P2009032639	SHERMAN OAKS	CA		06/15/2026				(150)			(150)		1,638	1,638			
P2009032686	MONTGOMERY	AL		06/05/2026				(354)			(354)		1,230	1,230			
P210434	ORANGE	VA		12/01/2024		287,313		6			6						
P210435	ORANGE	VA		12/01/2024		287,367		6			6						
P210436	ORANGE	VA		12/01/2024		290,954		6			6						
P271211	DURHAM	NC		12/01/2024		268,046		(23)			(23)						
P271290	WILSON	NC		12/01/2024		70,084		(15)			(15)		175	175			
P271291	CHARLOTTE	NC		12/01/2024		205,167		(61)			(61)		4,333	4,333			

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P271296	CONCORD	NC		12/01/2024		181,336		(57)			(57)		4,491	4,491			
P271297	CHARLOTTE	NC		12/01/2024		190,181		(53)			(53)		3,472	3,472			
P271299	CHARLOTTE	NC		12/01/2024		221,268		(66)			(66)		5,124	5,124			
P271300	CHARLOTTE	NC		12/01/2024		205,471		(59)			(59)		4,792	4,792			
P271318	KANNAPOLIS	NC		12/01/2024		236,285		(62)			(62)		3,988	3,988			
P271319	CHARLOTTE	NC		12/01/2024		175,572		(52)			(52)		3,944	3,944			
P271698	HIGH POINT	NC		12/01/2024		220,706		(21)			(21)		574	574			
P303421	AUGUSTA	GA		12/01/2024		65,002		(11)			(11)		148	148			
P321617	ORLANDO	FL		12/01/2024		279,592		3			3		834	834			
P321688	TAMPA	FL		12/01/2024		325,583							936	936			
P370426	KNOXVILLE	TN		12/01/2024		170,782		(19)			(19)		495	495			
P370427	MARYVILLE	TN		12/01/2024		221,815		(11)			(11)		620	620			
P4191007911	WESLACO	TX		12/01/2024		214,703		54			54		1,270	1,270			
P4191108841	NORTH MIAMI BEACH	FL		12/01/2024		293,445							747	747			
P4191108993	PITTSBURGH	PA		03/06/2020		250,048							916	916			
P4191109097	CASTLE ROCK	CO		12/01/2024		299,724		71			71		1,565	1,565			
P4191109209	BIRMINGHAM	MI		12/01/2024		698,271		97			97						
P4191209377	TRAVELERS REST	SC		12/01/2024		174,967		49			49		2,966	2,966			
P4191209483	NEWTOWN SQUARE	PA		12/01/2024		112,575		23			23		418	418			
P4191209523	WEST PALM BEACH	FL		12/01/2024		255,861		70			70		3,123	3,123			
P4191209704	BARTLETT	IL		12/01/2024		164,346		38			38		889	889			
P4191209707	PALMDALE	CA		12/01/2024		199,496		49			49		1,606	1,606			
P4191209711	BIRMINGTON	MI		12/01/2024		310,829		147			147						
P4200109821	GILBERT	AZ		12/01/2024		351,167		167			167		5,004	5,004			
P4200109958	BAILEY	CO		02/27/2020		136,039							496	496			
P4200110088	SAN DIEGO	CA		12/01/2024		685,343		138			138						
P4200110159	ORLANDO	FL		02/14/2020		291,584							1,064	1,064			
P4200110254	ANAHEIM	CA		12/01/2024		672,334		154			154		3,576	3,576			
P4200110270	NEWTOWN	PA		12/01/2024		443,197		106			106		2,538	2,538			
P4200110328	ENCINO	CA		12/01/2024		1,249,654		311			311		12,262	12,262			
P4200110339	PHILADELPHIA	PA		03/06/2020		92,058							270	270			
P4200110349	ST. CLOUD	FL		12/01/2024		220,963		47			47		1,029	1,029			
P4200110363	ROYAL OAKS	CA		12/01/2024		493,629		109			109		2,470	2,470			
P4200110395	CAPE CORAL	FL		02/28/2020		136,048							410	410			
P4200210524	CORAL SPRINGS	FL		12/01/2024		349,071		95			95		2,093	2,093			
P4200210589	MINNEAPOLIS	MN		12/01/2024		436,973		104			104		2,460	2,460			
P4200210621	SANTA ANA	CA		12/01/2024		488,337		102			102		1,588	1,588			
P4200210627	SANTA ANA	CA		12/01/2024		494,215		103			103		1,605	1,605			
P4200210665	SOUTHWEST RANCHES	FL		03/18/2020		756,645		264			264		13,069	13,069			
P4200210699	LANDING	NJ		12/01/2024		289,555							970	970			
P4200210901	OVERLAND PARK	KS		12/01/2024		119,859		27			27		625	625			
P4200210989	PARKLAND	FL		12/01/2024		539,875		131			131		3,181	3,181			
P4211114771	NEW FAIRFIELD	CT		12/01/2024		274,669		(120)			(120)		1,220	1,220			
P4211115062	LUTZ	FL		12/01/2024		77,161		96			96		2,547	2,547			
P4211115152	PRINCETON	NJ		08/13/2025		1,933,949		(713)			(713)		9,397	9,397			
P4211215230	KILLEEN	TX		12/01/2024		104,693		(46)			(46)		493	493			
P4211215393	LAMBERTVILLE	NJ		12/01/2024		909,907		(486)			(486)		4,254	4,254			
P4211215452	HOLLYWOOD	FL		02/02/2022		576,305		(455)			(455)		14,659	14,659			
P4211215458	YUKON	PA		12/01/2024		190,783		(70)			(70)		973	973			
P4211215519	DAVENPORT	FL		12/01/2024		384,723		(91)			(91)						
P4211215628	THE VILLAGES	FL		02/14/2022		725,748							4,056	4,056			

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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					
P4211215642	KALISPELL	MT		12/01/2024		482,278		122			122		2,186	2,186			
P4220115678	MERRITTSTOWN	PA		12/01/2024		103,307		(37)			(37)		468	468			
P4220115702	SAN DIEGO	CA		02/15/2022		170,159		6			6		1,009	1,009			
P4220115718	SAN DIEGO	CA		02/15/2022		299,129		7			7						
P4220115728	BURBANK	CA		02/05/2022		1,137,219		(203)			(203)		5,940	5,940			
P4220115748	HIXSON	TN		12/01/2024		184,103		(50)			(50)		891	891			
P4220115762	LIVERMORE	CO		08/13/2025		416,821		(205)			(205)		2,306	2,306			
P4220115776	TAVARES	FL		12/01/2024		166,375		(89)			(89)		650	650			
P4220115777	MELBOURNE	FL		02/15/2022		1,244,365		(462)			(462)		8,161	8,161			
P4220115792	AVENTURA	FL		12/01/2024		256,402		(105)			(105)		1,181	1,181			
P4220115870	HAINES CITY	FL		12/01/2024		272,730		(101)			(101)		1,489	1,489			
P4220115893	OLD BRIDGE	NJ		12/01/2024		380,530		(163)			(163)		1,627	1,627			
P4220115899	DOWNEY	CA		12/01/2024		362,507		(179)			(179)		1,489	1,489			
P4220115914	PORT SAINT LUCIE	FL		02/16/2022		339,384							1,526	1,526			
P4220115973	DEPTFORD	NJ		08/13/2025		175,039		(93)			(93)		807	807			
P4220115998	TELFORD	PA		12/01/2024		275,608		(154)			(154)		1,474	1,474			
P4220116044	COLORADO SPRINGS	CO		12/01/2024		249,604		(31)			(31)		1,302	1,302			
P4220116046	JACKSON	WY		02/25/2022		1,348,578		(17)			(17)		7,824	7,824			
P4220116091	KISSIMMEE	FL		12/01/2024		95,232		(57)			(57)		689	689			
P4220116102	INDIAN LAND	SC		02/28/2022		293,048							1,730	1,730			
P4220116128	SARASOTA	FL		12/01/2024		252,928		(137)			(137)		1,077	1,077			
P4220116142	SAN JUAN CAPISTRANO	CA		08/13/2025		1,829,131		(335)			(335)						
P4220116193	MORRO BAY	CA		12/01/2024		491,961		(74)			(74)		2,677	2,677			
P4220116208	PASADENA	CA		04/16/2022		1,143,603		(51)			(51)		6,317	6,317			
P4220216214	LAKEWOOD RANCH	FL		08/13/2025		696,553		(203)			(203)		3,519	3,519			
P4220216227	WINTER SPRINGS	FL		12/01/2024		738,217		(436)			(436)		2,928	2,928			
P4220216240	FORT MILL	SC		12/01/2024		221,332		(52)			(52)		1,081	1,081			
P4220216252	BETHLEHEM	GA		12/01/2024		348,785		(226)			(226)		1,275	1,275			
P4220216254	FORT MILL	SC		12/01/2024		180,614		(74)			(74)		865	865			
P4220216257	TAVERNEIR	FL		08/13/2025		1,270,366		(84)			(84)		6,659	6,659			
P4220216259	HENDERSONVILLE	NC		12/01/2024		150,720		(18)			(18)						
P4220216267	FRESNO	CA		12/01/2024		1,003,931		(110)			(110)						
P4220216274	SUMMERVILLE	SC		12/01/2024		152,140		(14)			(14)						
P4220216276	MT PLEASANT	SC		12/01/2024		1,235,349		(245)			(245)						
P4220216288	LOS ANGELES	CA		12/01/2024		1,896,934		(483)			(483)						
P4220216292	MATTHEWS	NC		04/01/2022		369,227		(17)			(17)		2,798	2,798			
P4220216296	PALM BAY	FL		12/01/2024		144,760		(92)			(92)		584	584			
P4220216298	HOUSTON	TX		12/01/2024		213,384		(87)			(87)		844	844			
P4220216307	PORT ANGELES	WA		12/01/2024		259,026		(63)			(63)						
P4220216344	DAVENPORT	FL		12/01/2024		259,166		(56)			(56)		857	857			
P4220216375	VALLEY SPRINGS	CA		12/01/2024		373,016		(184)			(184)		1,180	1,180			
P4220216376	PEORIA	AZ		12/01/2024		531,531		(166)			(166)		2,580	2,580			
P4220216390	IRVINE	CA		03/29/2022		1,654,833		(244)			(244)						
P4220216404	PALM HARBOR	FL		12/01/2024		846,440		(356)			(356)		3,778	3,778			
P4220216409	LAKE WORTH	FL		12/01/2024		156,205		(94)			(94)		507	507			
P4220216412	CO SPGS	CO		12/01/2024		311,077		(122)			(122)		1,492	1,492			
P4220216427	SHERMAN OAKS	CA		12/01/2024		1,151,695		(177)			(177)		5,995	5,995			
P4220216441	CORONA	CA		12/01/2024		530,032		(254)			(254)		2,197	2,197			
P4220216448	CUTLER BAY	FL		12/01/2024		690,136		(154)			(154)						
P4220216466	JACKSONVILLE	FL		12/01/2024		274,991		(100)			(100)		1,332	1,332			
P4220216499	SCOTTSDALE	AZ		12/01/2024		378,789		(232)			(232)		3,536	3,536			

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	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					
P4220216500	CANTON	MI		03/11/2022		444,835		(223)			(223)		2,048	2,048			
P4220216510	MIAMI	FL		12/01/2024		446,979		(211)			(211)		1,840	1,840			
P4220216533	GILBERT	AZ		12/01/2024		553,211		(208)			(208)		2,506	2,506			
P4220216544	HENDERSON	NV		12/01/2024		1,164,102		(523)			(523)		4,752	4,752			
P4220216550	ASBURY	NJ		12/01/2024		331,306		(122)			(122)		1,540	1,540			
P4220216575	BRASELTON	GA		12/01/2024		712,982		(347)			(347)						
P4220216594	CORONA	CA		12/01/2024		280,607		(141)			(141)		5,710	5,710			
P4220216606	ENCINO	CA		12/01/2024		1,217,699		(247)			(247)						
P4220216607	CHARLESTON	SC		12/01/2024		642,097		(344)			(344)		2,407	2,407			
P4220216612	KEY LARGO	FL		12/01/2024		1,411,913		(699)			(699)		2,216	2,216			
P4220216622	DENVER	CO		12/01/2024		362,336		(160)			(160)		1,547	1,547			
P4220216626	CATALDO	ID		12/01/2024		224,080		(41)			(41)		1,117	1,117			
P4220216651	PEMBROKE PINES	FL		12/01/2024		313,294		(184)			(184)		1,529	1,529			
P4220216668	HGHLNDS RANCH	CO		12/01/2024		416,996		(92)			(92)		2,689	2,689			
P4220216670	FORT LAUDERDALE	FL		12/01/2024		292,093		(108)			(108)		1,350	1,350			
P4220216677	MIAMI GARDENS	FL		12/01/2024		218,703		(77)			(77)		1,000	1,000			
P4220216680	WHITTIER	CA		12/01/2024		715,897		(396)			(396)		4,044	4,044			
P4220216686	NORTH BAY VILLAGE	FL		12/01/2024		290,365		(93)			(93)		1,355	1,355			
P4220216691	MIAMI	FL		12/01/2024		183,456		(79)			(79)		833	833			
P4220216714	IRVINE	CA		12/01/2024		531,133		(142)			(142)		1,861	1,861			
P4220216725	SUNNY ISLES BEACH	FL		12/01/2024		609,093		(108)			(108)		3,162	3,162			
P4220216731	HOLLYWOOD	FL		12/01/2024		384,631		(155)			(155)		1,648	1,648			
P4220216793	ZEPHYRHILLS	FL		12/01/2024		148,704		(61)			(61)		637	637			
P4220216798	ATLANTA	GA		12/01/2024		365,108		(62)			(62)		1,818	1,818			
P4220216802	LAGUNA NIGUEL	CA		12/01/2024		885,767		(471)			(471)		3,077	3,077			
P4220216804	BOCA RATON	FL		12/01/2024		347,265		(185)			(185)		1,534	1,534			
P4220216818	NORTH HILLS	CA		12/01/2024		172,781		(33)			(33)		1,988	1,988			
P4220216823	MESA	AZ		12/01/2024		366,855		(169)			(169)		1,564	1,564			
P4220316843	PENNGROVE	CA		12/01/2024		1,013,528		(186)			(186)						
P4220316852	SANTA ROSA BEACH	FL		12/01/2024		597,671		(149)			(149)		2,500	2,500			
P4220316884	CENTENNIAL	CO		12/01/2024		556,729		(260)			(260)		4,635	4,635			
P4220316895	KINNELON	NJ		12/01/2024		815,490		(367)			(367)		6,822	6,822			
P4220316905	LAKE ELSINORE	CA		12/01/2024		348,438		(170)			(170)		1,343	1,343			
P4220316908	ROSSVILLE	GA		12/01/2024		138,572		(57)			(57)		535	535			
P4220316919	MIAMI	FL		12/01/2024		112,248		(71)			(71)		890	890			
P4220316931	DENVER	CO		12/01/2024		63,430		(228)			(228)		1,353	1,353			
P4220316954	LOS BANOS	CA		12/01/2024		466,695		(90)			(90)						
P4220316961	NORTH HILLS	CA		12/01/2024		967,821		(320)			(320)		2,719	2,719			
P4220316965	PARKLAND	FL		12/01/2024		699,800		(330)			(330)		3,040	3,040			
P4220316987	SUNRISE	FL		12/01/2024		97,773		(44)			(44)		298	298			
P4220316988	CASA GRANDE	AZ		12/01/2024		274,226		(128)			(128)		319	319			
P4220316997	NEW SMYRNA BEACH	FL		12/01/2024		258,940		(93)			(93)		1,002	1,002			
P4220317000	NORTH TOPSAIL BEACH	NC		12/01/2024		1,184,708		(167)			(167)						
P4220317010	OCALA	FL		12/01/2024		167,313		(118)			(118)		1,410	1,410			
P4220317013	HUNTINGTON BEACH	CA		12/01/2024		1,104,395		(411)			(411)		4,839	4,839			
P4220317015	INLET BEACH	FL		12/01/2024		1,165,046		(272)			(272)		4,840	4,840			
P4220317027	GOLDEN	CO		12/01/2024		886,810		(425)			(425)		3,471	3,471			
P4220317029	SAN LEON	TX		12/01/2024		345,228		(174)			(174)		5,264	5,264			
P4220317033	PITTSBORO	NC		04/08/2022		329,787		(158)			(158)						
P4220317053	CORAL SPRINGS	FL		12/01/2024		1,970,279		(743)			(743)		7,918	7,918			
P4220317095	MEDICAL LAKE	WA		12/01/2024		198,150		(48)			(48)						

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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					
P4220317104	TACOMA	WA		12/01/2024		373,387		(205)			(205)		1,853	1,853			
P4220317106	IRVINE	CA		12/01/2024		899,810		(109)			(109)						
P4220317149	PLACERVILLE	CA		12/01/2024		879,626		(303)			(303)						
P4220317150	CARLSBAD	CA		12/01/2024		1,700,605		(244)			(244)						
P4220317153	DALTON	GA		12/01/2024		625,705		(165)			(165)		2,281	2,281			
P4220317191	APPLE VALLEY	CA		12/01/2024		780,986		(303)			(303)		3,500	3,500			
P4220317196	OCALA	FL		12/01/2024		347,329		(111)			(111)		1,321	1,321			
P4220317208	NORTH MYRTLE BEACH	SC		12/01/2024		380,887		(107)			(107)		3,197	3,197			
P4220317215	BEVERLY HILLS	FL		12/01/2024		94,340		(33)			(33)		380	380			
P4220317218	STUDIO CITY	CA		12/01/2024		1,630,940		(238)			(238)						
P4220317224	SCOTTSDALE	AZ		12/01/2024		242,399		(20)			(20)						
P4220317233	AIKEN	SC		12/01/2024		469,095		(141)			(141)		1,868	1,868			
P4220317246	HOLLYWOOD	FL		12/01/2024		710,823		(110)			(110)		3,396	3,396			
P4220317247	PEMBROKE PINES	FL		12/01/2024		374,892		(40)			(40)		1,694	1,694			
P4220317250	MCDONOUGH	GA		12/01/2024		698,577		(243)			(243)		2,854	2,854			
P4220317254	ALBEMARLE	NC		12/01/2024		107,850		(33)			(33)		479	479			
P4220317298	CASTLE ROCK	CO		12/01/2024		639,102		(338)			(338)		2,063	2,063			
P4220317322	LOS ANGELES	CA		12/01/2024		598,937		(204)			(204)		2,669	2,669			
P4220317334	CORONADO	CA		12/01/2024		1,982,545		(321)			(321)						
P4220317339	PHOENIX	AZ		12/01/2024		578,676		(289)			(289)		2,075	2,075			
P4220317349	EASTPOINT	FL		12/01/2024		292,021		(85)			(85)		1,224	1,224			
P4220317363	CLEARWATER	FL		12/01/2024		220,034		(119)			(119)		871	871			
P4220317369	PHOENIX	AZ		12/01/2024		238,779		(139)			(139)		826	826			
P4220317445	ELIZABETHTON	TN		12/01/2024		344,803		(142)			(142)		833	833			
P4220317466	NORTH	SC		12/01/2024		334,268		(74)		31,489	31,414						
P4220317509	MISSION VIEJO	CA		12/01/2024		779,176		(267)			(267)		105,693	105,693			
P4220317513	SOLVANG	CA		12/01/2024		1,241,307		(430)			(430)		4,812	4,812			
P4220317514	GRAND JUNCTION	CO		12/01/2024		119,529		(4)			(4)		477	477			
P4220317517	KEY LARGO	FL		12/01/2024		976,583		(291)			(291)		4,033	4,033			
P4220317518	BROOMALL	PA		12/01/2024		149,075		(165)			(165)		1,112	1,112			
P4220317520	ST PETERSBURG	FL		12/01/2024		224,399		(72)			(72)		853	853			
P4220317522	LAKELAND	FL		12/01/2024		303,726		(136)			(136)		769	769			
P4220317543	LYNCHBURG	VA		12/01/2024		415,444		(106)			(106)		1,579	1,579			
P4220317564	TEMPE	AZ		12/01/2024		350,988		(167)			(167)		1,345	1,345			
P4220317582	FRESNO	CA		12/01/2024		125,536		(44)			(44)		390	390			
P4220317601	BATON ROUGE	LA		12/01/2024		176,687		(54)			(54)		687	687			
P4220317628	FREDERICK	MD		12/01/2024		477,486		(96)			(96)		1,877	1,877			
P4220317629	ODESSA	FL		12/01/2024		188,695		(39)			(39)		578	578			
P4220317643	LA PORTE	TX		12/01/2024		749,080		(188)			(188)		2,848	2,848			
P4220317650	BATON ROUGE	LA		12/01/2024		177,485		(60)			(60)		674	674			
P4220317662	NOKOMIS	FL		12/01/2024		399,460		(74)			(74)		1,458	1,458			
P4220317663	SANTA ANA	CA		04/23/2022		1,332,626		(272)			(272)						
P4220317686	DETROIT	MI		12/01/2024		145,986		(58)			(58)		404	404			
P4220317692	AUSTIN	TX		12/01/2024		390,407		(129)			(129)		1,404	1,404			
P4220317727	SAN ANTONIO	FL		12/01/2024		267,475		(84)			(84)		918	918			
P4220317744	OAKLAND	CA		12/01/2024		465,929		1			1		1,867	1,867			
P4220317747	MIAMI	FL		12/01/2024		257,254		(84)			(84)		876	876			
P4220317776	MOUNT PLEASANT	SC		12/01/2024		781,420		(168)			(168)		3,187	3,187			
P4220417816	SAN CLEMENTE	CA		12/01/2024		2,192,567		(336)			(336)						
P4220417825	BRIGHTON	CO		12/01/2024		588,977		(161)			(161)		1,445	1,445			
P4220417845	WINTER GARDEN	FL		12/01/2024		326,690		(2)			(2)						

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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					
P4220417881	GLENDALE	AZ		12/01/2024		163,526		(23)			(23)		579	579			
P4220417936	LOGANVILLE	GA		12/01/2024		355,026		(153)			(153)		1,075	1,075			
P4220417941	PARKER	CO		12/01/2024		693,597		(65)			(65)		2,736	2,736			
P4220417978	COLORADO SPRINGS	CO		12/01/2024		482,913		(202)			(202)		1,562	1,562			
P4220417989	CONCORD	NC		12/01/2024		193,176		(89)			(89)		1,052	1,052			
P4220417995	PHOENIX	AZ		12/01/2024		423,478		(139)			(139)		1,503	1,503			
P4220417997	DEERFIELD BEACH	FL		12/01/2024		394,142		(116)			(116)		1,550	1,550			
P4220418006	PATERSON	NJ		12/01/2024		103,514		(36)			(36)		352	352			
P4220418015	OCOEE	FL		12/01/2024		241,040		(68)			(68)		894	894			
P4220418019	LAUDERHILL	FL		12/01/2024		104,199		(40)			(40)		339	339			
P4220418045	HOLLYWOOD	FL		12/01/2024		275,499		(57)			(57)						
P4220418049	MECHANICSBURG	PA		12/01/2024		408,008		(191)			(191)		5,680	5,680			
P4220418068	LEXINGTON	SC		12/01/2024		218,102		(70)			(70)		758	758			
P4220418106	MADERA	CA		12/01/2024		588,173		(187)			(187)		1,623	1,623			
P4220418118	MIAMI	FL		12/01/2024		272,926		(103)			(103)		944	944			
P4220418121	MARGATE	FL		12/01/2024		100,932		(18)			(18)		464	464			
P4220418124	GALLOWAY	NJ		12/01/2024		216,190		(95)			(95)		699	699			
P4220418204	MINT HILL	NC		05/20/2022		570,591		(992)		45,577	44,585		977	977			
P4220418222	VICTORVILLE	CA		12/01/2024		264,385							348	348			
P4220418227	SAINT CLOUD	FL		12/01/2024		285,395		1			1		42	42			
P4220418299	WOODSTOCK	GA		12/01/2024		728,991		(386)			(386)		2,859	2,859			
P4220418312	PHILADELPHIA	PA		12/01/2024		277,131		(130)			(130)		800	800			
P4220418342	PROSPERITY	SC		12/01/2024		108,741		(47)			(47)		234	234			
P4220418345	SUMMERFIELD	FL		12/01/2024		200,073		(99)			(99)		548	548			
P4220418366	TAMPA	FL		12/01/2024		683,227		(336)			(336)		1,789	1,789			
P4220418411	FREEPORT	TX		12/01/2024		210,955		(45)			(45)		3,491	3,491			
P4220418448	CO SPGS	CO		12/01/2024		138,494		(45)			(45)		502	502			
P4220418500	DAVIDSON	NC		12/01/2024		1,545,888		(251)			(251)		3,348	3,348			
P4220418598	WEST HILLS	CA		12/01/2024		752,723		(307)			(307)		2,840	2,840			
P4220518803	SANTA ROSA BEACH	FL		12/01/2024		386,117		(135)			(135)		1,428	1,428			
P4220518820	LITTLETON	CO		12/01/2024		557,270		(73)			(73)		2,130	2,130			
P4220518821	TARZANA	CA		12/01/2024		955,529		(408)			(408)		3,348	3,348			
P4220518823	MIDDLEBURG	FL		12/01/2024		333,209		(124)			(124)		779	779			
P4220518825	LEHIGH ACRES	FL		12/01/2024		145,087		(58)			(58)		134	134			
P4220518835	BRADENTON	FL		12/01/2024		411,398		(126)			(126)		2,518	2,518			
P4220518849	HOOVER	AL		12/01/2024		100,295		(544)			(544)		7,348	7,348			
P4220518861	NORCO	CA		12/01/2024		855,301		(97)			(97)		3,076	3,076			
P4220518876	DAVENPORT	FL		12/01/2024		310,522		(72)			(72)		1,110	1,110			
P4220518879	MIDLOTHIAN	VA		12/01/2024		366,306		(66)			(66)		1,249	1,249			
P4220518904	ESTERO	FL		12/01/2024		321,291		(1)			(1)		2,201	2,201			
P4220519187	LOXAHATCHEE	FL		12/01/2024		633,053		(250)			(250)						
P4220519189	PEMBROKE PINES	FL		12/01/2024		757,697		84			84		2,867	2,867			
P4220519222	ORANGE PARK	FL		12/01/2024		406,885		(78)			(78)		1,345	1,345			
P4220519259	SUNRISE	FL		12/01/2024		102,875		(27)			(27)		350	350			
P4220519369	MIAMI	FL		12/01/2024		1,090,176		172			172		4,117	4,117			
P4220519429	PARKER	CO		12/01/2024		731,106		(196)			(196)		6,469	6,469			
P4220519451	STAUNTON	VA		12/01/2024		169,926		(11)			(11)		945	945			
P4220519454	LEWISVILLE	TX		12/01/2024		263,129		(32)			(32)		881	881			
P4220519484	BOCA RATON	FL		12/01/2024		312,685		(49)			(49)		1,076	1,076			
P4220519508	NEW CASTLE	DE		12/01/2024		280,081		(89)			(89)		654	654			
P4220519564	FONTANA	CA		12/01/2024		733,532		63			63		2,845	2,845			

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	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					
P4220619592	BLOOMINGTON	MN		12/01/2024		252,042		(21)			(21)		1,863	1,863			
P4220619607	GREENVILLE	SC		12/01/2024		840,738							832	832			
P4220619629	TAMPA	FL		12/01/2024		646,556		(165)			(165)		2,068	2,068			
P4220619630	STOCKTON	CA		12/01/2024		559,197		(84)			(84)						
P4220619681	AURORA	CO		12/01/2024		84,214		(349)			(349)		11,916	11,916			
P4220619715	WIMAUMA	FL		12/01/2024		278,659		(69)			(69)		1,119	1,119			
P4220619719	ETNA	WY		12/01/2024		557,127		(189)			(189)		1,456	1,456			
P4220619744	GRAND RAPIDS	MI		12/01/2024		132,381		(27)			(27)		448	448			
P4220619775	PHILADELPHIA	PA		12/01/2024		336,662		(104)			(104)		983	983			
P4220619776	PARKLAND	FL		12/01/2024		529,966		10			10		2,481	2,481			
P4220619809	MIAMI	FL		12/01/2024		231,972							1,673	1,673			
P4220619810	COPAN	OK		12/01/2024		291,457							543	543			
P4220619854	DENVER	CO		12/01/2024		590,230		(96)			(96)		1,936	1,936			
P4220619867	ATLANTA	GA		12/01/2024		314,192		(73)			(73)		862	862			
P4220619868	FOREST	VA		12/01/2024		239,187		(84)			(84)		1,792	1,792			
P4220619930	ESCONDIDO	CA		12/01/2024		1,978,398		(519)			(519)		6,593	6,593			
P4220619943	AUSTIN	TX		12/01/2024		125,539		(34)			(34)		433	433			
P4220619947	AUSTIN	TX		12/01/2024		122,290		(1)			(1)		433	433			
P4220619978	LOS ANGELES	CA		12/01/2024		973,599		30			30		3,732	3,732			
P4220619998	CASTLE ROCK	CO		12/01/2024		1,333,493		(149)			(149)						
P4220620137	KISSIMMEE	FL		12/01/2024		702,402		(163)			(163)		1,994	1,994			
P4220620241	CAVE CREEK	AZ		12/01/2024		788,151		(31)			(31)		3,217	3,217			
P4220620265	RICHMOND	VA		12/01/2024		338,954							1,056	1,056			
P4220620344	PARKER	CO		12/01/2024		1,253,065		(422)			(422)		3,244	3,244			
P4220620371	OAKLAND	CA		12/01/2024		369,022		(29)			(29)						
P4220620417	SAN CARLOS	CA		12/01/2024		1,292,912		31			31						
P4220620455	THOMSON	GA		12/01/2024		155,053		(146)			(146)		9,135	9,135			
P4220720578	EDINBURG	VA		12/01/2024		177,271		(47)			(47)		547	547			
P4220720592	CHARLOTTE	NC		12/01/2024		686,716		(48)			(48)		6,015	6,015			
P4220720620	WOODSTOCK	GA		12/01/2024		368,865		(82)			(82)		948	948			
P4220720641	MAYS LANDING	NJ		12/01/2024		323,332		(125)			(125)		3,122	3,122			
P4220720715	HICKORY	NC		12/01/2024		124,908		(41)			(41)		301	301			
P4220720777	CHARLOTTE	NC		12/01/2024		152,756		(6)			(6)		493	493			
P4220720778	CHARLOTTE	NC		12/01/2024		152,447		(6)			(6)		499	499			
P4220720780	FORT LAUDERDALE	FL		12/01/2024		1,663,505		(131)			(131)		5,769	5,769			
P4220720864	LAS VEGAS	NV		12/01/2024		480,450		(123)			(123)		937	937			
P4220720871	LAS VEGAS	NV		12/01/2024		483,732		(38)			(38)		2,334	2,334			
P4220720966	SAINT JOHN	IN		12/01/2024		331,739		(85)			(85)		737	737			
P4220721090	BETHESDA	MD		12/01/2024		1,625,641		(562)			(562)		5,877	5,877			
P4220721173	AMBLER	PA		12/01/2024		701,687		(157)			(157)		1,213	1,213			
P4220721183	COLORADO SPRINGS	CO		12/01/2024		276,921		(83)			(83)		725	725			
P4220721185	COLORADO SPRINGS	CO		12/01/2024		362,153		(106)			(106)		324	324			
P4220721233	DAVENPORT	FL		12/01/2024		498,963		(204)			(204)		1,906	1,906			
P4220721238	HOMESTEAD	FL		12/01/2024		380,065		(118)			(118)		1,046	1,046			
P4220721256	DAVIE	FL		12/01/2024		1,158,144		(353)			(353)		11,993	11,993			
P4220721267	SAN FRANCISCO	CA		12/01/2024		1,233,103		(2,209)			(2,209)		106,194	106,194			
P4220721411	CLERMONT	FL		12/01/2024		297,653		(91)			(91)		798	798			
P4220721418	KISSIMMEE	FL		12/01/2024		255,134		(60)			(60)						
P4220721471	ROCK HILL	SC		12/01/2024		326,374		(71)			(71)		755	755			
P4220721484	RIVERVIEW	FL		12/01/2024		458,585		(158)			(158)		1,355	1,355			
P4220721500	JACKSONVILLE	FL		12/01/2024		112,660		(12)			(12)		283	283			

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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					
P4220721564	CHULA VISTA	CA		12/01/2024		336,643		(61)			(61)		837	837			
P4220721570	GOLETA	CA		12/01/2024		889,171		(250)			(250)		4,407	4,407			
P4220821580	ST. AUGUSTINE	FL		12/01/2024		500,118		(145)			(145)		1,236	1,236			
P4220821594	DAVIE	FL		12/01/2024		618,632		(148)			(148)		1,280	1,280			
P4220821636	NEW ORLEANS	LA		12/01/2024		249,577		(68)			(68)		351	351			
P4220821654	FOUNTAIN VALLEY	CA		12/01/2024		512,376		(1,065)			(1,065)		9,195	9,195			
P4220821661	ADDISON	MI		12/01/2024		196,906		(54)			(54)		447	447			
P4220821689	ROCK HILL	SC		12/01/2024		168,131		(24)			(24)		564	564			
P4220821707	BULVERDE	TX		12/01/2024		289,396		(33)			(33)		612	612			
P4220821709	CHICAGO	IL		12/01/2024		256,555		(66)			(66)		1,194	1,194			
P4220821769	PONTE VEDRA BEACH	FL		12/01/2024		729,283							547	547			
P4220821790	LOS ANGELES	CA		12/01/2024		1,177,231		(349)			(349)		3,221	3,221			
P4220821811	PEMBROKE PINES	FL		12/01/2024		113,878		12			12		347	347			
P4220821856	SUGARLOAF KEY	FL		12/01/2024		837,062		(6)			(6)		4,376	4,376			
P4220821885	SANTA ANA	CA		12/01/2024		589,214		(73)			(73)		1,768	1,768			
P4220821891	AUSTIN	TX		12/01/2024		147,369		(12)			(12)		396	396			
P4220821894	TUSTIN	CA		12/01/2024		557,950		(19)			(19)		1,765	1,765			
P4220821901	HOMESTEAD	FL		12/01/2024		593,978		(196)			(196)		1,805	1,805			
P4220821912	GLENDALE	CA		12/01/2024		1,221,854		(338)			(338)		3,367	3,367			
P4220821931	CLEARWATER	FL		12/01/2024		418,000							1,000	1,000			
P4220821937	WEST MONROE	LA		08/30/2022		266,003		(77)			(77)		820	820			
P4220821976	CHARLOTTE	NC		12/01/2024		310,548		(47)			(47)		942	942			
P4220822022	SURPRISE	AZ		09/12/2022		1,133,648		(313)			(313)		3,042	3,042			
P4220822055	LAS VEGAS	NV		12/01/2024		420,012		(25)			(25)		12,134	12,134			
P4220822057	WEST PALM BEACH	FL		12/01/2024		255,535		(69)			(69)		698	698			
P4220822133	AUSTIN	TX		12/01/2024		933,495		(293)			(293)		3,906	3,906			
P4220822138	DES PLAINES	IL		12/01/2024		116,835		(28)			(28)		241	241			
P4220822145	SAN DIEGO	CA		12/01/2024		534,407		25			25		11,578	11,578			
P4220822169	ELLIJAY	GA		12/01/2024		393,362		(248)			(248)		7,503	7,503			
P4220822172	STEPHENS CITY	VA		12/01/2024		332,389		(102)			(102)		1,013	1,013			
P4220822173	WOODBINE	MD		12/01/2024		1,154,113		(227)			(227)		3,916	3,916			
P4220822212	LAKE PLACID	FL		12/01/2024		370,083		(64)			(64)		1,065	1,065			
P4220822236	MEDFORD	OR		12/01/2024		229,372		(69)			(69)		596	596			
P4220822257	WASHINGTON	DC		12/01/2024		132,228		(16)			(16)		2,760	2,760			
P4220822307	BENTON	AR		12/01/2024		291,580		(80)			(80)		663	663			
P4220822309	NEW LENOX	IL		12/01/2024		209,497		(65)			(65)		572	572			
P4220822350	OCEANSIDE	CA		12/01/2024		647,187		(69)			(69)		2,239	2,239			
P4220822355	BEND	OR		12/01/2024		723,526		(52)			(52)		3,341	3,341			
P4220822356	BROWNSVILLE	OR		12/01/2024		1,076,778		(203)			(203)		3,474	3,474			
P4220822373	TAMARAC	FL		12/01/2024		82,296		(34)			(34)		3,534	3,534			
P4220822394	COLORADO SPRINGS	CO		12/01/2024		880,498		(241)			(241)						
P4220822401	MEMPHIS	TN		12/01/2024		121,645		(33)			(33)		274	274			
P4220822425	PORTER RANCH	CA		12/01/2024		1,058,400		(158)			(158)		4,747	4,747			
P4220822446	TEQUESTA	FL		12/01/2024		805,448		(123)			(123)		3,089	3,089			
P4220822457	BURTON	MI		12/01/2024		173,507		(57)			(57)		483	483			
P4220822530	HATBORO	PA		12/01/2024		344,579		(94)			(94)		1,188	1,188			
P4220822534	SPRING HILL	FL		12/01/2024		254,732		(78)			(78)		566	566			
P4220822585	BYHALIA	MS		12/01/2024		178,644		(29)			(29)		1,503	1,503			
P4220822594	N MYRTLE BCH	SC		12/01/2024		192,207		4			4		656	656			
P4220822627	POINT PLEASANT	NJ		12/01/2024		650,996		(198)			(198)						
P4220822644	SACRAMENTO	CA		12/01/2024		179,536		(30)			(30)		581	581			

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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					
P4220822646	MEDFORD	OR		12/01/2024		309,762		(82)			(82)						
P4220822670	LOS ANGELES	CA		12/01/2024		717,980		(93)			(93)		4,059	4,059			
P4220822671	LAS VEGAS	NV		12/01/2024		615,117		(340)			(340)		3,151	3,151			
P4220822676	LAS VEGAS	NV		12/01/2024		399,036		(88)			(88)		791	791			
P4220822707	MIAMI	FL		12/01/2024		494,850		(96)			(96)		1,665	1,665			
P4220822712	CLIFTON	NJ		12/01/2024		72,402		(224)			(224)		8,000	8,000			
P4220822714	OAKLAND	TN		12/01/2024		348,600		(50)			(50)		1,273	1,273			
P4220822738	SOUTHFIELD	MI		12/01/2024		157,200		(21)			(21)		425	425			
P4220922754	SAN FRANCISCO	CA		12/01/2024		2,375,330		(253)			(253)		8,101	8,101			
P4220922757	DAVIE	FL		12/01/2024		384,306		(107)			(107)		1,874	1,874			
P4220922758	DENVER	CO		12/01/2024		293,988							329	329			
P4220922816	ENCINO	CA		12/01/2024		738,307		(131)			(131)		2,394	2,394			
P4220922823	TAMPA	FL		12/01/2024		226,824		(80)			(80)		630	630			
P4220922839	BATON ROUGE	LA		12/01/2024		235,645		(72)			(72)		631	631			
P4220922841	LOUISVILLE	CO		12/01/2024		392,444		(7)			(7)		1,425	1,425			
P4220922979	RINGGOLD	GA		12/01/2024		396,893		(139)			(139)		727	727			
P4220923142	CELEBRATION	FL		12/01/2024		231,629		(31)			(31)		3,176	3,176			
P4220923159	GRAYSVILLE	TN		12/01/2024		125,558		(38)			(38)		279	279			
P4220923172	CARY	NC		12/01/2024		456,243		(164)			(164)		1,103	1,103			
P4220923204	PEARCE	AZ		12/01/2024		118,696		(36)			(36)		440	440			
P4220923280	CLARKSVILLE	TN		12/01/2024		179,473		(37)			(37)		206	206			
P4220923336	BOCA RATON	FL		12/01/2024		356,695		(30)			(30)		1,148	1,148			
P4220923340	CHERRY HILL	NJ		12/01/2024		519,804		(100)			(100)		1,088	1,088			
P4220923382	SARASOTA	FL		12/01/2024		386,802		(33)			(33)		1,293	1,293			
P4220923390	ESSEX	MD		12/01/2024		243,726		(11)			(11)		765	765			
P4220923402	PALISADE	CO		12/01/2024		521,442		(179)			(179)		1,395	1,395			
P4220923455	SUNRISE	FL		12/01/2024		124,342		(39)			(39)		301	301			
P4220923475	MEMPHIS	TN		10/17/2022		181,188		(57)			(57)						
P4220923491	YELLOW SPRINGS	OH		12/01/2024		2,030,727		(579)			(579)		7,170	7,170			
P4220923508	WEST PALM BEACH	FL		12/01/2024		248,668		(77)			(77)		249	249			
P4220923522	DANIA BEACH	FL		12/01/2024		333,807		(91)			(91)		1,193	1,193			
P4220923551	DORAL	FL		12/01/2024		167,060		(58)			(58)		461	461			
P4220923719	MYRTLE BEACH	SC		12/01/2024		262,887		(98)			(98)		816	816			
P4220923800	DURANGO	CO		12/01/2024		784,159		(79)			(79)		4,141	4,141			
P4220923856	ISLE OF PALMS	SC		12/01/2024		964,010		(85)			(85)		3,235	3,235			
P4220923931	HOWELL	MI		12/01/2024		217,914							194	194			
P4220923967	HUDDLESTON	VA		12/01/2024		368,648		(93)			(93)		986	986			
P4220924001	JACKSONVILLE	FL		12/01/2024		399,967		(4)			(4)		1,399	1,399			
P4221024116	GLENDALE	CA		12/01/2024		930,266		(103)			(103)		2,446	2,446			
P4221024147	DESTIN	FL		12/01/2024		350,158		(1,008)			(1,008)		9,042	9,042			
P4221024324	BENT MOUNTAIN	VA		12/01/2024		1,362,963		(267)			(267)		3,254	3,254			
P4221024385	MIAMI	FL		12/01/2024		935,695		(167)			(167)		2,790	2,790			
P4221024386	MIAMI BEACH	FL		12/01/2024		135,774		(34)			(34)		251	251			
P4221024390	AUSTIN	TX		12/01/2024		448,372		(126)			(126)		1,302	1,302			
P4221024395	CLARKSVILLE	TN		12/01/2024		181,674		(46)			(46)		451	451			
P4221024403	ROSHARON	TX		12/01/2024		318,663		(75)			(75)		851	851			
P4221024434	ROCK HILL	SC		12/01/2024		353,242		(37)			(37)		875	875			
P4221024570	REDFORD	MI		12/01/2024		111,560		(29)			(29)						
P4221024605	NEW BRAUNFELS	TX		12/01/2024		319,050		(100)			(100)		1,098	1,098			
P4221024683	NEW KENSINGTON	PA		12/01/2024		153,555		(42)			(42)		288	288			
P4221024939	KINGS MOUNTAIN	NC		12/01/2024		332,068		(81)			(81)		521	521			

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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					
P4221024961	BALD HEAD ISLAND	NC		12/01/2024		2,911,469							3,683	3,683			
P4221025144	ROMULUS	MI		12/01/2024		220,577		(46)			(46)						
P4221025158	SANTA ROSA BEACH	FL		12/01/2024		2,455,148		(675)			(675)		6,068	6,068			
P4221025252	SICKLERVILLE	NJ		12/01/2024		719,913		(198)			(198)		1,352	1,352			
P4221025260	AURORA	CO		12/01/2024		560,341		(175)			(175)		1,711	1,711			
P4221125353	MIAMI BEACH	FL		12/01/2024		326,450		(6)			(6)		952	952			
P4221125385	MIAMI	FL		12/01/2024		1,011,490		(1,123)			(1,123)						
P4221125491	RIVERSIDE	CA		12/01/2024		1,249,045		(40)			(40)		3,230	3,230			
P4221125587	ELK GROVE	CA		12/01/2024		312,295		(87)			(87)		826	826			
P4221125648	PARKER	CO		12/01/2024		978,395							2,534	2,534			
P4221226494	DAVIE	FL		12/01/2024		1,233,759		(237)			(237)		3,228	3,228			
P4221226640	MYRTLE BEACH	SC		12/01/2024		376,869		(102)			(102)		1,206	1,206			
P4221226670	SAN ANTONIO	TX		12/01/2024		147,110							92	92			
P4221226679	WESTLAKE	FL		12/01/2024		496,971		(111)			(111)		1,246	1,246			
P4221226684	YUBA CITY	CA		12/01/2024		351,754		(37)			(37)						
P4221226724	BEAUMONT	CA		12/01/2024		462,444							735	735			
P4221226815	ALEDO	TX		12/01/2024		509,265		(89)			(89)		1,350	1,350			
P4221227169	TEXAS CITY	TX		12/01/2024		87,583		(42)			(42)		1,016	1,016			
P4221227316	KINGSVILLE	MD		12/01/2024		777,007							626	626			
P4230127637	ATLANTA	GA		12/01/2024		1,443,054		(169)			(169)		3,378	3,378			
P4230127688	CENTRAL FALLS	RI		12/01/2024		161,691		(22)			(22)		371	371			
P4230127816	RIVERSIDE	CA		12/01/2024		371,089		(78)			(78)						
P4230127865	MERIDIAN	ID		12/01/2024		248,616		(26)			(26)		701	701			
P4230127957	OXNARD	CA		12/01/2024		381,976		(137)			(137)		1,403	1,403			
P4230127970	SEAVIEW	WA		12/01/2024		419,130		(126)			(126)		908	908			
P4230127981	LANCASTER	SC		12/01/2024		337,831		(109)			(109)		757	757			
P4230127988	KISSIMMEE	FL		12/01/2024		308,863		(37)			(37)		831	831			
P4230128181	DICKSON	TN		12/01/2024		381,632		(18)			(18)		998	998			
P4230128266	SALT LAKE CITY	UT		12/01/2024		1,588,331		99			99						
P4230128285	COCONUT CREEK	FL		12/01/2024		188,393		(28)			(28)		944	944			
P4230128368	MCDONOUGH	GA		12/01/2024		831,790		(109)			(109)		2,142	2,142			
P4230228531	PORT ST LUCIE	FL		12/01/2024		381,723		(110)			(110)		10,950	10,950			
P4230228551	BRENTWOOD	TN		12/01/2024		1,511,794		(287)			(287)						
P4230228786	SMITHVILLE	TN		12/01/2024		256,519		(68)			(68)		633	633			
P4230228895	MIAMI	FL		12/01/2024		166,444		(24)			(24)		415	415			
P4230228933	KISSIMMEE	FL		12/01/2024		220,264		(4)			(4)		488	488			
P4230228949	MEDFORD	OR		12/01/2024		545,449		(149)			(149)		1,285	1,285			
P4230229079	PORTLAND	OR		12/01/2024		227,413		(1)			(1)		630	630			
P4230229342	HURRICANE	UT		12/01/2024		431,901		(117)			(117)		1,091	1,091			
P4230229360	FAYETTEVILLE	GA		12/01/2024		470,298		(157)			(157)		1,189	1,189			
P4230229499	LYNCHBURG	VA		12/01/2024		135,441		(20)			(20)		340	340			
P4230229514	DAVENPORT	FL		12/01/2024		385,147		(19)			(19)		1,017	1,017			
P4230229529	NORTH TOPSAIL BEACH	NC		12/01/2024		102,493		(35)			(35)		238	238			
P4230229545	LOS ANGELES	CA		12/01/2024		984,646		(338)			(338)		2,737	2,737			
P4230229548	DOVE CREEK	CO		12/01/2024		109,657		(16)			(16)						
P4230229587	DURHAM	NC		12/01/2024		220,675		(43)			(43)						
P4230229687	BUTTE	MT		12/01/2024		119,531		3			3		683	683			
P4230229706	HOLLYWOOD	FL		12/01/2024		162,183		(36)			(36)		380	380			
P4230229772	STOCKTON	CA		12/01/2024		101,622		(35)			(35)		276	276			
P4230229774	FORT LAUDERDALE	FL		12/01/2024		261,560		(82)			(82)		746	746			
P4230229833	WILSON	NC		12/01/2024		167,605		(35)			(35)		359	359			

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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					
P4230229839	RIVERSIDE	CA		12/01/2024		298,692		(39)			(39)						
P4230229844	RIALTO	CA		12/01/2024		312,550		(60)			(60)						
P4230229845	RIVERSIDE	CA		12/01/2024		312,969		(36)			(36)						
P4230229846	PERRIS	CA		12/01/2024		384,460		(76)			(76)						
P4230229847	COLTON	CA		12/01/2024		268,588		(40)			(40)						
P4230229848	COLTON	CA		12/01/2024		228,136		(23)			(23)						
P4230229892	FREDERICKSBURG	VA		12/01/2024		253,383		(82)			(82)						
P4230229923	PFLUGERVILLE	TX		12/01/2024		354,723		(45)			(45)		1,400	1,400			
P4230229931	SAN ANTONIO	TX		12/01/2024		247,732		(27)			(27)		451	451			
P4230229938	DEWEY	IL		12/01/2024		259,130		(36)			(36)		1,016	1,016			
P4230330144	ASHEVILLE	NC		12/01/2024		412,254		(54)			(54)		1,166	1,166			
P4230330196	CLARKSTON	WA		12/01/2024		177,854		(32)			(32)		448	448			
P4230330242	DORAL	FL		12/01/2024		401,425		37			37		1,541	1,541			
P4230330246	DAWSONVILLE	GA		12/01/2024		352,744		(25)			(25)		922	922			
P4230330264	AUSTIN	TX		12/01/2024		900,433		(198)			(198)		2,577	2,577			
P4230330347	HIALEAH	FL		12/01/2024		272,786		11			11		747	747			
P4230330379	FOREST GROVE	OR		12/01/2024		1,017,039		(89)			(89)		22,836	22,836			
P4230330456	NAPLES	FL		12/01/2024		929,806		(165)			(165)						
P4230330467	NAPLES	FL		12/01/2024		1,117,974		(89)			(89)		2,681	2,681			
P4230330491	LAKE CLARKE SHORES	FL		12/01/2024		406,616		(51)			(51)		1,117	1,117			
P4230330506	FORT MYERS	FL		12/01/2024		557,944		(123)			(123)						
P4230330547	COLUMBUS	OH		12/01/2024		319,340		(111)			(111)		1,153	1,153			
P4230330560	BOYNTON BEACH	FL		12/01/2024		126,177		(46)			(46)		468	468			
P4230330561	SUTHERLAND SPRINGS	TX		12/01/2024		134,513		(20)			(20)		353	353			
P4230330628	FRASER	CO		12/01/2024		419,518		(107)			(107)		1,214	1,214			
P4230330634	MIAMI	FL		12/01/2024		343,254		(46)			(46)		992	992			
P4230330635	DAWSONVILLE	GA		12/01/2024		1,203,753		(147)			(147)		2,266	2,266			
P4230330638	CHICAGO	IL		12/01/2024		397,926		(67)		25,930	25,863		597	597			
P4230330757	PHILADELPHIA	PA		12/01/2024		120,669		(19)			(19)		481	481			
P4230330764	MOORESVILLE	NC		12/01/2024		114,713		(17)			(17)		283	283			
P4230330795	PHOENIX	AZ		12/01/2024		403,102		(41)			(41)						
P4230330831	OAKLAND PARK	FL		12/01/2024		151,748		(49)			(49)						
P4230330887	PHOENIX	AZ		12/01/2024		175,550		(41)			(41)		469	469			
P4230330995	LEHIGH ACRES	FL		12/01/2024		159,085		(71)			(71)		400	400			
P4230331016	HEATH	TX		12/01/2024		782,007		(145)			(145)		2,247	2,247			
P4230331050	ACWORTH	GA		12/01/2024		299,383		(42)			(42)		692	692			
P4230331079	PILOT POINT	TX		12/01/2024		182,994		71			71		3,248	3,248			
P4230331135	PLANO	TX		12/01/2024		438,564		(38)			(38)		1,168	1,168			
P4230331149	BATON ROUGE	LA		12/01/2024		306,796		(104)			(104)		706	706			
P4230331220	MOUNT PLEASANT	TN		12/01/2024		147,968		3			3		827	827			
P4230331372	GAINESVILLE	VA		12/01/2024		766,802		(209)			(209)		3,687	3,687			
P4230331374	WEST PARK	FL		12/01/2024		300,831		(93)			(93)		728	728			
P4230331418	LAS VEGAS	NV		12/01/2024		256,380		(67)			(67)		719	719			
P4230331516	HENDERSON	NV		12/01/2024		471,668		(162)			(162)		1,191	1,191			
P4230331530	FORT LAUDERDALE	FL		12/01/2024		215,384		(9)			(9)		1,815	1,815			
P4230331546	PANAMA CITY BEACH	FL		12/01/2024		463,839		(261)			(261)		18,872	18,872			
P4230331596	PHOENIX	AZ		12/01/2024		129,802		(22)			(22)		347	347			
P4230331603	MONTGOMERY	TX		12/01/2024		303,874		(23)			(23)		824	824			
P4230331693	LEESBURG	VA		12/01/2024		609,593		(110)			(110)		1,819	1,819			
P4230331694	PHOENIX	AZ		12/01/2024		143,858		(24)			(24)		508	508			
P4230331728	DAYTONA BEACH	FL		12/01/2024		455,567		(103)			(103)		1,260	1,260			

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					
P4230331740	WOLFFORTH	TX		12/01/2024		213,406		(66)			(66)		540	540			
P4230331776	WEST HAVEN	CT		12/01/2024		255,743		(2)			(2)		658	658			
P4230431837	BRIGANTINE	NJ		12/01/2024		597,559		64			64		600,817	600,817			
P4230431924	MIAMI BEACH	FL		12/01/2024		593,293							486	486			
P4230431928	PALM DESERT	CA		12/01/2024		387,296		(215)			(215)		1,684	1,684			
P4230432011	MIAMI	FL		12/01/2024		277,826		(50)			(50)		806	806			
P4230432014	STAFFORD	VA		12/01/2024		283,916		(75)			(75)		675	675			
P4230432036	NORTH PALM BEACH	FL		12/01/2024		469,418		(65)			(65)		1,084	1,084			
P4230432201	WILLIAMSBURG	VA		12/01/2024		138,311		(50)			(50)		470	470			
P4230432202	PITTSBURGH	PA		12/01/2024		223,510		(33)			(33)		560	560			
P4230432246	RENO	NV		12/01/2024		193,430		(18)			(18)		497	497			
P4230432263	SANTA FE	NM		12/01/2024		299,311		(86)			(86)		603	603			
P4230432283	TYLER	TX		12/01/2024		634,656		(71)			(71)		1,043	1,043			
P4230432334	CARLSBAD	CA		12/01/2024		148,642		(21)			(21)		437	437			
P4230432336	JOSHUA TREE	CA		12/01/2024		459,547		(35)			(35)		1,207	1,207			
P4230432363	AUSTIN	TX		12/01/2024		1,795,605		(256)			(256)						
P4230432364	ORANGE CITY	FL		12/01/2024		245,705		(22)			(22)		446	446			
P4230432389	BLUE RIDGE	GA		12/01/2024		485,919							415	415			
P4230432493	KILGORE	TX		12/01/2024		82,550		(14)			(14)		169	169			
P4230432497	MESA	AZ		12/01/2024		377,613		(85)			(85)		1,010	1,010			
P4230432511	NORFOLK	VA		12/01/2024		163,764		(21)			(21)		419	419			
P4230432519	LUBBOCK	TX		12/01/2024		1,109,748		(152)			(152)		3,207	3,207			
P4230432545	APOPKA	FL		12/01/2024		353,627		(38)			(38)		1,527	1,527			
P4230432585	COCONUT CREEK	FL		12/01/2024		544,382		(96)			(96)		2,211	2,211			
P4230432594	BONITA	CA		12/01/2024		471,674		(69)			(69)		1,352	1,352			
P4230432605	PARK FOREST	IL		12/01/2024		98,556		(31)			(31)		1,965	1,965			
P4230432612	CAPE CORAL	FL		12/01/2024		504,127		(3,513)			(3,513)		117,834	117,834			
P4230432628	HOMESTEAD	FL		12/01/2024		761,356		(135)			(135)		1,949	1,949			
P4230432637	HUTTO	TX		12/01/2024		871,117		(105)			(105)		2,505	2,505			
P4230432642	PARK FOREST	IL		12/01/2024		85,532		(32)			(32)		1,862	1,862			
P4230432646	DALLAS	TX		12/01/2024		782,950		(244)			(244)		2,301	2,301			
P4230432648	HEATHROW	FL		12/01/2024		1,108,580		(103)			(103)		2,443	2,443			
P4230432680	OAKLAND PARK	FL		12/01/2024		241,100		(64)			(64)		702	702			
P4230432694	FRESNO	CA		12/01/2024		167,148		(14)			(14)		727	727			
P4230432724	HENDERSON	NV		12/01/2024		378,054		(108)			(108)		532	532			
P4230432731	CHICAGO	IL		12/01/2024		792,388		(186)			(186)		2,102	2,102			
P4230432762	LIVE OAK	TX		12/01/2024		263,948		(64)			(64)		670	670			
P4230432846	PITTSBURGH	PA		12/01/2024		167,310		(17)			(17)		432	432			
P4230432911	YUCAIPA	CA		12/01/2024		295,619		(95)			(95)		743	743			
P4230432920	JACKSONVILLE	FL		12/01/2024		110,583		(12)			(12)		338	338			
P4230432923	NOBLESVILLE	IN		12/01/2024		257,877		(65)			(65)		698	698			
P4230432930	CORPUS CHRISTI	TX		12/01/2024		178,889		(48)			(48)		412	412			
P4230433067	FALLS CHURCH	VA		12/01/2024		296,524		(29)			(29)		801	801			
P4230433071	CORAL GABLES	FL		12/01/2024		921,061		(121)			(121)		2,991	2,991			
P4230433139	NORTH LAS VEGAS	NV		12/01/2024		292,393		(11)			(11)		777	777			
P4230433170	LOUISVILLE	CO		12/01/2024		333,981		(50)			(50)		1,252	1,252			
P4230433235	DAYTON	TN		12/01/2024		249,589		(46)			(46)		472	472			
P4230433294	BONITA SPRINGS	FL		12/01/2024		223,860		(40)			(40)		1,996	1,996			
P4230433298	RIO VISTA	CA		12/01/2024		212,667		(11)			(11)						
P4230433315	SALEM	OR		12/01/2024		184,676		(61)			(61)		419	419			
P4230433342	GREEN VALLEY	AZ		12/01/2024		231,313		(42)			(42)		600	600			

SCHEDULE B - PART 3

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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					
P4230433453	NEW PORT RICHEY	FL		12/01/2024		216,567		(56)			(56)		2,202	2,202			
P4230433465	DAVENPORT	FL		12/01/2024		268,078		(47)			(47)		983	983			
P4230433467	KISSIMMEE	FL		12/01/2024		243,733		(22)			(22)		644	644			
P4230533474	TAMPA	FL		12/01/2024		335,462		(78)			(78)		753	753			
P4230533495	SAN ANTONIO	TX		12/01/2024		620,107		(147)			(147)		1,645	1,645			
P4230533518	ANAHUAC	TX		12/01/2024		598,806		66			66		9,056	9,056			
P4230533564	SANTA ROSA BEACH	FL		12/01/2024		629,246		(142)			(142)		1,515	1,515			
P4230533566	DORAL	FL		12/01/2024		905,972		(160)			(160)		2,319	2,319			
P4230533567	SANTA ROSA BEACH	FL		12/01/2024		630,243		(162)			(162)		1,655	1,655			
P4230533618	FRASER	CO		12/01/2024		423,761		(102)			(102)		1,076	1,076			
P4230533659	LAS VEGAS	NV		12/01/2024		352,212		(28)			(28)		1,017	1,017			
P4230534046	BELLEAIR BEACH	FL		12/01/2024		1,483,866							1,337	1,337			
P4230534154	HAYDEN	ID		12/01/2024		458,525		(30)			(30)						
P4230534344	NASHVILLE	TN		12/01/2024		403,321		(98)			(98)		1,118	1,118			
P4230534418	WARRENTON	VA		12/01/2024		277,419							803	803			
P4230534447	LAKE WORTH	FL		12/01/2024		659,823		(149)			(149)		1,517	1,517			
P4230534524	GRANBURY	TX		12/01/2024		385,330		(54)			(54)		729	729			
P4230534717	DAVENPORT	FL		12/01/2024		380,500		(79)			(79)		1,112	1,112			
P4230534796	CAPE CORAL	FL		12/01/2024		374,271		(60)			(60)		1,087	1,087			
P4230535289	SUFFOLK	VA		12/01/2024		159,030		(10)			(10)						
P4230535319	NAPLES	FL		12/01/2024		735,333		(115)			(115)		2,566	2,566			
P4230635730	NAPLES	FL		12/01/2024		584,859		(59)			(59)						
P4230635886	WELLINGTON	FL		12/01/2024		306,269		(37)			(37)		819	819			
P4230636081	BAKERSFIELD	CA		12/01/2024		135,258		(51)			(51)		268	268			
P4230636164	CIBOLO	TX		12/01/2024		225,544		(11)			(11)						
P4230636349	SEATTLE	WA		12/01/2024		523,112							460	460			
P4230636402	TALLAHASSEE	FL		12/01/2024		101,672		(15)			(15)						
P4230636712	HOLLYWOOD	FL		12/01/2024		140,587		(24)			(24)		439	439			
P4230636855	UPPERVILLE	VA		12/01/2024		330,521		(48)			(48)		874	874			
P4230737991	CLIFTON	NJ		08/28/2023		360,112		(39)			(39)						
P4230738083	SEMMES	AL		12/01/2024		171,002		(31)			(31)		517	517			
P4230738127	WACO	TX		12/01/2024		194,627		(212)			(212)		1,727	1,727			
P4230738168	INDIANAPOLIS	IN		12/01/2024		297,372		(111)			(111)		817	817			
P4230738241	KATY	TX		12/01/2024		692,416		(167)			(167)						
P4231045169	JACKSONVILLE	FL		12/01/2024		143,576		(5)			(5)		222	222			
P4231145817	TOMBALL	TX		12/01/2024		378,452							442	442			
P4231146095	PLAINFIELD	IL		12/01/2024		628,349		(67)			(67)		594	594			
P4231146530	SUGAR LAND	TX		12/01/2024		430,971		(149)			(149)		2,187	2,187			
P4231146564	WESTWEGO	LA		12/01/2024		113,785		(37)			(37)		229	229			
P4231146775	FLAGSTAFF	AZ		12/01/2024		589,086		(142)			(142)		7,046	7,046			
P4231146918	ORLAND PARK	IL		12/01/2024		99,504		(40)			(40)		1,792	1,792			
P4231247771	HOLLYWOOD	FL		12/01/2024		266,989		(35)			(35)		630	630			
P4231247794	MIAMI	FL		12/01/2024		198,371		(52)			(52)		450	450			
P4231248321	SAINT JOHN	IN		12/01/2024		788,986		(214)			(214)						
P4231248642	MIAMI	FL		12/01/2024		651,072		(36)			(36)		1,594	1,594			
P4231248850	AUBURNDALE	FL		12/01/2024		3,006,237		(418)			(418)		10,420	10,420			
P4240151231	HUDSONVILLE	MI		12/01/2024		694,273		(76)			(76)		1,418	1,418			
P4240253707	SUNNY ISLES BEACH	FL		08/23/2024		270,090		(67)			(67)		215	215			
P4240254026	LAKEWOOD	CO		12/01/2024		586,175		59			59		1,650	1,650			
P4240355878	ARTESIA	CA		12/01/2024		533,925		(72)			(72)		1,177	1,177			
P4240356898	KILLEEN	TX		12/01/2024		214,613		(65)			(65)		537	537			

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	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					
P4240357152	CORTLAND	IL		12/01/2024		272,204		(36)			(36)		913	913			
P4240457367	WILMINGTON	DE		12/01/2024		152,743		(41)			(41)		415	415			
P4240457635	PEMBROKE PINES	FL		12/01/2024		476,053		(39)			(39)		235	235			
P4240457729	JOHNSON CITY	TN		12/01/2024		476,411		(60)			(60)		624	624			
P4240457771	NATCHEZ	MS		12/01/2024		422,062		(65)			(65)		2,599	2,599			
P4240457944	CHICAGO	IL		12/01/2024		213,718		(66)			(66)		483	483			
P4240458049	MADERA	CA		12/01/2024		462,937							198	198			
P4240458126	MARINA DEL REY	CA		12/01/2024		255,109		(549)			(549)		12,311	12,311			
P4240458350	OCALA	FL		12/01/2024		81,445							11,361	11,361			
P4240458604	WESTLAKE	FL		12/01/2024		337,005		(26)			(26)						
P4240458725	MIAMI	FL		12/01/2024		514,937		(172)			(172)		1,293	1,293			
P4240458738	KALAMAZOO	MI		12/01/2024		81,962		(8)			(8)		218	218			
P4240458742	KALAMAZOO	MI		12/01/2024		91,563		(20)			(20)		254	254			
P4240458745	KALAMAZOO	MI		12/01/2024		110,043		(29)			(29)		292	292			
P4240458821	GARLAND	TX		12/01/2024		137,276		(34)			(34)		365	365			
P4240458822	RENO	NV		12/01/2024		402,008		(56)			(56)		1,011	1,011			
P4240458874	ANAHEIM	CA		12/01/2024		640,749		(97)			(97)		1,364	1,364			
P4240458876	FORT WORTH	TX		12/01/2024		320,995		(76)			(76)		864	864			
P4240459018	LINCOLNVILLE	ME		12/01/2024		250,920		(80)			(80)		587	587			
P4240459044	CAMDEN	ME		12/01/2024		380,746		(121)			(121)		886	886			
P4240459097	LAVONIA	GA		12/01/2024		150,020		(24)			(24)		2,673	2,673			
P4240459140	SAN ANTONIO	FL		12/01/2024		200,393		(73)			(73)		628	628			
P4240459231	CAPE CORAL	FL		12/01/2024		520,577		18			18						
P4240459453	SAINT AUGUSTINE	FL		12/01/2024		376,787		(102)			(102)		999	999			
P4240459651	VINELAND	NJ		12/01/2024		314,762		(23)			(23)		405	405			
P4240459680	HIALEAH	FL		12/01/2024		407,956		(83)			(83)		1,083	1,083			
P4240459903	SAN JOSE	CA		12/01/2024		960,802		(120)			(120)						
P4240459926	PALOS HILLS	IL		12/01/2024		351,259		(60)			(60)		2,375	2,375			
P4240459964	EAST HARTFORD	CT		12/01/2024		286,882		(47)			(47)		672	672			
P4240560223	PUNTA GORDA	FL		12/01/2024		334,639		12			12		744	744			
P4240560228	SPRINGFIELD	OH		12/01/2024		127,414		(15)			(15)		232	232			
P4240560371	PRAIRIE VIEW	TX		12/01/2024		246,541		(30)			(30)		661	661			
P4240560423	JACKSONVILLE	AL		12/01/2024		103,523		(39)			(39)		259	259			
P4240560457	CORAL SPRINGS	FL		12/01/2024		438,070		(328)			(328)		66,219	66,219			
P4240560460	SEATTLE	WA		12/01/2024		248,589		(30)			(30)		652	652			
P4240560572	MIAMI	FL		12/01/2024		848,192		(199)			(199)		17,843	17,843			
P4240560579	FORT WORTH	TX		12/01/2024		306,304		(8)			(8)		804	804			
P4240560669	MISSOURI CITY	TX		12/01/2024		178,439		(44)			(44)		450	450			
P4240560680	TAMPA	FL		12/01/2024		119,250		(35)			(35)		249	249			
P4240560686	INLET BEACH	FL		12/01/2024		702,594		(117)			(117)						
P4240560843	BURIEN	WA		12/01/2024		330,844		(91)			(91)		613	613			
P4240561122	SAINT PETERSBURG	FL		12/01/2024		190,708		(44)			(44)		482	482			
P4240561508	SAINT CLAIR SHORES	MI		12/01/2024		165,261		(33)			(33)		429	429			
P4240561572	O FALLON	MO		12/01/2024		238,885		(90)			(90)		2,144	2,144			
P4240561634	TROUTDALE	OR		12/01/2024		830,062		(260)			(260)		1,964	1,964			
P4240561739	MCKENZIE BRIDGE	OR		12/01/2024		493,825		(174)			(174)		1,135	1,135			
P4240561745	FRESNO	CA		12/01/2024		153,690		(51)			(51)		370	370			
P4240561823	ABILENE	TX		12/01/2024		205,964		(20)			(20)		344	344			
P4240562054	WHITEFISH	MT		12/01/2024		306,668		(84)			(84)		788	788			
P4240562106	PUNTA GORDA	FL		12/01/2024		281,650		(39)			(39)		1,563	1,563			
P4240562108	PUNTA GORDA	FL		12/01/2024		281,403		(39)			(39)		2,330	2,330			

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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					
P4240562192	HOUSTON	TX		12/01/2024		607,260		(77)			(77)		1,451	1,451			
P4240562232	CHARLOTTESVILLE	VA		12/01/2024		300,110		8			8		796	796			
P4240562368	SCOTTSDALE	AZ		12/01/2024		311,774		(98)			(98)		633	633			
P4240562468	FRANKLIN	OH		12/01/2024		105,148		(7)			(7)		209	209			
P4240562502	MATTHEWS	NC		12/01/2024		759,253		(113)			(113)		1,907	1,907			
P4240562611	DAVENPORT	FL		12/01/2024		306,918		(9)			(9)		827	827			
P4240663452	BALTIMORE	MD		08/12/2024		246,434		(24)			(24)						
P4240663612	BALTIMORE	MD		08/12/2024		311,013		(42)			(42)						
P4240663700	KINGSBURG	CA		12/01/2024		225,652		(61)			(61)		563	563			
P4240663921	DAVIE	FL		12/01/2024		171,410		(56)			(56)		350	350			
P4240663944	MIAMI GARDENS	FL		12/01/2024		219,923		(17)			(17)		663	663			
P4240664448	HIALEAH	FL		12/01/2024		113,557		(37)			(37)		268	268			
P4240664614	FLOWER MOUND	TX		12/01/2024		495,074		(22)			(22)		4,740	4,740			
P4240664692	BRANDON	FL		12/01/2024		115,284		(21)			(21)		213	213			
P4240664716	PALM BAY	FL		09/16/2024		93,697		(21)			(21)		75	75			
P4240664861	MIAMI	FL		12/01/2024		223,967		(372)			(372)		31,168	31,168			
P4240665006	SOUTHAVEN	MS		12/01/2024		276,410		(9)			(9)						
P4240665165	DAVIE	FL		12/01/2024		204,673		(7)			(7)		616	616			
P4240665360	SEATTLE	WA		12/01/2024		150,581		(18)			(18)		8	8			
P4240665370	JACKSONVILLE	FL		12/01/2024		96,405		(201)			(201)		1,344	1,344			
P4240765694	CLEARWATER	FL		12/01/2024		167,182		(3)			(3)		100	100			
P4240765792	DESOTO	TX		08/09/2024		351,017		(23)			(23)		914	914			
P4240766189	SPOTSYLVANIA	VA		12/01/2024		278,812		(11)			(11)		623	623			
P4240766745	PENSACOLA	FL		08/19/2024		278,454		(68)			(68)		639	639			
P4240767066	HIALEAH	FL		12/01/2024		521,111		9			9		2,935	2,935			
P4240767379	CHELAN	WA		08/21/2024		470,820		(133)			(133)		1,941	1,941			
P4240767408	GRAHAM	NC		08/22/2024		239,876		(91)			(91)		603	603			
P4240767568	FORT PIERCE	FL		09/16/2024		289,173		(49)			(49)		2,201	2,201			
P4240767592	LABELLE	FL		09/06/2024		464,403		(111)			(111)		1,174	1,174			
P4240767639	ARVADA	CO		08/15/2024		538,136		(116)			(116)		1,440	1,440			
P4240869360	RICHMOND	CA		08/13/2025		681,184		(193)			(193)		1,957	1,957			
P4240869509	PINK HILL	NC		09/30/2024		230,135		(65)			(65)		592	592			
P4240869512	NEW HAVEN	CT		10/15/2024		212,337		(62)			(62)		517	517			
P4240869676	PAMPLICO	SC		09/25/2024		150,574		(25)			(25)		1,137	1,137			
P4240869925	AUSTIN	TX		09/26/2024		356,571		11			11		1,074	1,074			
P4240870109	BROUSSARD	LA		09/20/2024		330,166		(114)			(114)		886	886			
P4240870483	TALLAHASSEE	FL		09/23/2024		97,917		(36)			(36)		432	432			
P4240870582	PALM BAY	FL		10/21/2024		222,863		(23)			(23)		1,026	1,026			
P4240870583	DORAL	FL		10/02/2024		556,628		(61)			(61)		1,595	1,595			
P4240870610	MANAHAWKIN	NJ		10/30/2024		108,642		(34)			(34)		272	272			
P4240870771	NASHVILLE	TN		08/13/2025		930,028		(354)			(354)		2,659	2,659			
P4240870834	SEATTLE	WA		10/07/2024		436,568		(173)			(173)		1,225	1,225			
P4240870900	MIAMI	FL		09/30/2024		558,221		(24)			(24)		1,495	1,495			
P4240871082	MIAMI	FL		09/25/2024		683,039		(164)			(164)		1,986	1,986			
P4240871214	WASHINGTON CROSSING	PA		09/27/2024		568,445		(108)			(108)		3,867	3,867			
P4240871313	MIAMI	FL		08/13/2025		597,839		79			79						
P4240871499	BEECH MOUNTAIN	NC		09/26/2024		325,929		(100)			(100)		1,689	1,689			
P4240971665	WINNETKA	IL		10/09/2024		1,450,455		(297)			(297)						
P4240971760	MARIETTA	GA		10/16/2024		223,708		(55)			(55)		665	665			
P4240971875	CONWAY	SC		10/23/2024		266,234		(80)			(80)		1,123	1,123			
P4240971906	THIENSVILLE	WI		08/13/2025		382,741		(44)			(44)		71	71			

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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					
P4240971925	ALLENTOWN	PA		10/29/2024		208,683		(36)			(36)		554	554			
P4240972353	MIAMI	FL		08/13/2025		289,924		(13)			(13)		938	938			
P4240972387	NASHVILLE	TN		08/13/2025		1,483,967		(103)			(103)						
P4240972544	DEERFIELD BEACH	FL		10/09/2024		91,291		12			12		235	235			
P4240972615	CHARLOTTESVILLE	VA		10/21/2024		308,846		(90)			(90)		752	752			
P4240972759	PALMETTO BAY	FL		10/21/2024		1,190,920		(31)			(31)		3,448	3,448			
P4240972833	MARGATE	FL		10/29/2024		148,544		(3)			(3)		285	285			
P4240972952	AVENTURA	FL		08/13/2025		351,916		(37)			(37)		1,074	1,074			
P4240973095	BEREA	OH		10/15/2024		189,838		(18)			(18)		558	558			
P4240973289	SAINT PETERSBURG	FL		10/31/2024		211,636		(67)			(67)		620	620			
P4240973303	PINECREST	FL		10/18/2024		574,679		(129)			(129)		1,587	1,587			
P4240973307	NORTH CHESTERFIELD	VA		10/26/2024		352,671		(5)			(5)		2,571	2,571			
P4240973324	LEHIGH ACRES	FL		10/25/2024		348,896		(30)			(30)		435	435			
P4240973502	CHICAGO	IL		11/08/2024		261,269		(71)			(71)		709	709			
P4240973515	WESTON	FL		10/21/2024		814,417		(113)			(113)		1,929	1,929			
P4240973664	VIRGINIA GARDENS	FL		08/13/2025		524,755		(168)			(168)		1,433	1,433			
P4240973768	ADELPHI	MD		10/25/2024		102,624		(14)			(14)		287	287			
P4240973901	HEBER CITY	UT		12/11/2024		287,296		(139)			(139)		814	814			
P4240973905	MIAMI	FL		11/07/2024		719,472		(183)			(183)		1,654	1,654			
P4240974190	FORNEY	TX		10/25/2024		298,907		(80)			(80)		901	901			
P4240974212	PARKLAND	FL		11/22/2024		1,026,516		(51)			(51)		2,877	2,877			
P4240974360	ASBURY PARK	NJ		11/15/2024		681,318		(149)			(149)		1,903	1,903			
P4240974519	OPA LOCKA	FL		11/22/2024		423,036		(40)			(40)		977	977			
P4240974842	DALLAS	TX		11/06/2024		634,969		(127)			(127)		1,591	1,591			
P4241075067	POMPANO BEACH	FL		12/18/2024		273,387		(10)			(10)						
P4241075216	MIAMI	FL		08/13/2025		552,962		(147)			(147)		1,477	1,477			
P4241075217	MIAMI	FL		08/13/2025		359,045		(19)			(19)		985	985			
P4241075320	DELRAY BEACH	FL		08/13/2025		462,814		(155)			(155)		1,352	1,352			
P4241075385	MIAMI	FL		10/28/2024		451,457		(37)			(37)		1,301	1,301			
P4241075390	MIAMI	FL		08/13/2025		595,890		63			63						
P4241075526	PUYALLUP	WA		11/08/2024		580,417		(50)			(50)		1,638	1,638			
P4241075582	OAKLAND	CA		08/13/2025		457,149		(25)			(25)		1,281	1,281			
P4241075642	THORP	WI		11/08/2024		136,004							66	66			
P4241075662	HONOLULU	HI		11/13/2024		247,261		(60)			(60)		495	495			
P4241075675	DESOTO	TX		10/29/2024		249,330		(16)			(16)						
P4241075792	BATTERY PARK	VA		11/07/2024		268,978		(13)			(13)		771	771			
P4241075845	TOLEDO	OH		10/29/2024		102,635		(11)			(11)		233	233			
P4241075942	CENTRAL POINT	OR		12/03/2024		422,564		(85)			(85)		1,143	1,143			
P4241076167	MISSOURI CITY	TX		12/03/2024		266,323		(93)			(93)		799	799			
P4241076287	PRINCE GEORGE	VA		12/16/2024		268,390		21			21		911	911			
P4241076299	STRATFORD	NJ		12/16/2024		161,175							164	164			
P4241076397	GALVESTON	TX		11/08/2024		631,392		(52)			(52)		1,569	1,569			
P4241076613	THE VILLAGES	FL		11/15/2024		249,027		(25)			(25)		971	971			
P4241076653	BRADENTON	FL		01/10/2025		323,010		(40)			(40)		1,517	1,517			
P4241076737	ANGORA	MN		11/06/2024		249,399		(28)			(28)		663	663			
P4241077012	CHATTANOOGA	TN		11/08/2024		324,129		(25)			(25)		886	886			
P4241077022	PHILOMATH	OR		11/18/2024		269,711		(35)			(35)		1,160	1,160			
P4241077153	COLORADO SPRINGS	CO		12/26/2024		390,442		(113)			(113)		1,055	1,055			
P4241077162	PALM SPRINGS	CA		11/22/2024		530,179		(56)			(56)		1,106	1,106			
P4241077245	WATERBURY	VT		11/22/2024		975,669		(200)			(200)		2,626	2,626			
P4241077270	PETERSBURG	VA		12/09/2024		124,680		(51)			(51)		267	267			

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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					
P4241077431	TAMAQUA	PA		12/09/2024		136,281		(58)			(58)		2,130	2,130			
P4241077439	MELBOURNE BEACH	FL		11/25/2024		243,711		(37)			(37)						
P4241077475	FONTANA	CA		11/15/2024		256,801		(35)			(35)		673	673			
P4241077587	TULSA	OK		11/25/2024		362,503		(2)			(2)		976	976			
P4241077615	MIAMI	FL		12/20/2024		620,095		(12)			(12)		1,732	1,732			
P4241077620	OAK RIDGE	TN		12/03/2024		224,487		(25)			(25)		1,254	1,254			
P4241077761	PASADENA	CA		11/13/2024		322,766		(52)			(52)		812	812			
P4241077857	MIDLAND	TX		11/21/2024		290,905		(8)			(8)		597	597			
P4241077886	PEMBROKE PINES	FL		11/25/2024		185,867		3			3		528	528			
P4241077922	LAKE WORTH	FL		11/22/2024		195,713		(41)			(41)		704	704			
P4241078135	DORAL	FL		08/13/2025		455,208		(24)			(24)		1,267	1,267			
P4241178268	LAKE WORTH	FL		12/05/2024		1,446,357		(351)			(351)		4,367	4,367			
P4241178305	CHATTANOOGA	TN		11/25/2024		138,337		(76)			(76)		3,514	3,514			
P4241178436	LOCUST GROVE	GA		12/18/2024		453,106		(55)			(55)		1,724	1,724			
P4241178475	WEST PALM BEACH	FL		12/12/2024		386,167		15			15		1,500	1,500			
P4241178559	CRANBERRY TOWNSHIP	PA		11/25/2024		261,366		(24)			(24)		523	523			
P4241178898	FORT WORTH	TX		12/04/2024		397,001		(141)			(141)		1,209	1,209			
P4241178915	BOYNTON BEACH	FL		11/26/2024		152,117		(27)			(27)		391	391			
P4241178944	STOCKBRIDGE	GA		12/06/2024		322,915		(65)			(65)		1,185	1,185			
P4241179158	MIAMI	FL		01/03/2025		141,927		(341)			(341)		18,780	18,780			
P4241179745	OCALA	FL		12/12/2024		104,516		(29)			(29)		229	229			
P4241179755	POMPANO BEACH	FL		12/20/2024		100,717		(26)			(26)		134	134			
P4241179858	MESA	AZ		12/16/2024		2,309,414		(558)			(558)		12,196	12,196			
P4241180200	MIAMI	FL		12/20/2024		727,725		(63)			(63)		3,214	3,214			
P4241180263	WOODBURN	OR		12/31/2024		198,457		(9)			(9)						
P4241180299	JACKSONVILLE	FL		12/20/2024		96,490		(10)			(10)		261	261			
P4241180475	HICKSVILLE	NY		02/10/2025		648,439		(444)			(444)						
P4241180548	PONTE VEDRA BEACH	FL		12/13/2024		476,934		(62)			(62)		1,197	1,197			
P4241280698	MELISSA	TX		01/30/2025		267,968		(89)			(89)		700	700			
P4241280978	HOLMDEL	NJ		01/13/2025		1,020,417		(215)			(215)		3,686	3,686			
P4241281347	MESQUITE	TX		01/30/2025		238,543		(29)			(29)		18,386	18,386			
P4241281360	CINCINNATI	OH		02/06/2025		147,018		(19)			(19)		336	336			
P4241282600	IRVING	TX		01/31/2025		225,304		(48)			(48)		640	640			
P4241282601	IRVING	TX		01/31/2025		171,139		(58)			(58)		479	479			
P4250182899	RUIDOSO	NM		02/14/2025		462,452		11			11						
P4250183110	CLEVELAND	OH		03/11/2025		171,625		(65)			(65)		335	335			
P4250183215	FORT LAUDERDALE	FL		02/12/2025		528,239		(48)			(48)		1,283	1,283			
P4250183277	GREENSBORO	NC		01/31/2025		213,078		(65)			(65)		545	545			
P4250183825	FRIENDSWOOD	TX		02/14/2025		218,062		(77)			(77)		331	331			
P4250184005	PHILADELPHIA	PA		02/21/2025		142,733		(31)			(31)		393	393			
P4250184080	MIAMI	FL		02/11/2025		764,456		(143)			(143)		1,834	1,834			
P4250184122	MIAMI	FL		02/27/2025		241,734		(71)			(71)		630	630			
P4250184250	SARASOTA	FL		02/14/2025		150,865		(68)			(68)		3,222	3,222			
P4250184285	SAN DIEGO	CA		02/22/2025		707,835		(94)			(94)		1,722	1,722			
P4250184659	GRANBURY	TX		02/28/2025		218,950		(74)			(74)		553	553			
P4250285182	HOMESTEAD	FL		05/14/2025		120,794		(41)			(41)		258	258			
P4250286115	DAVIE	FL		03/28/2025		2,208,148		(454)			(454)		5,372	5,372			
P4250286124	MINNEAPOLIS	MN		04/28/2025		572,356		(38)			(38)						
P4250286191	FULSHEAR	TX		03/27/2025		259,459		(8)			(8)		658	658			
P4250286346	SAN FRANCISCO	CA		03/20/2025		1,027,534		(139)			(139)		2,241	2,241			
P4250286368	SURFSIDE	FL		08/13/2025		157,620		(11)			(11)						

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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					
P4250286441	MARYSVILLE	WA		03/27/2025		404,501		(49)			(49)		1,056	1,056			
P4250286517	FOLEY	AL		03/28/2025		330,917		(26)			(26)		791	791			
P4250286651	MINNEAPOLIS	MN		04/30/2025		581,364		(45)			(45)						
P4250286653	MADISON	MS		03/24/2025		967,007		(76)			(76)		1,184	1,184			
P4250386731	MINNEAPOLIS	MN		04/30/2025		578,535		(32)			(32)						
P4250386732	MINNEAPOLIS	MN		04/30/2025		444,285		(43)			(43)		611	611			
P4250386733	MINNEAPOLIS	MN		04/30/2025		473,863		(46)			(46)		651	651			
P4250386750	CINCINNATI	OH		04/03/2025		158,137		(44)			(44)		369	369			
P4250386768	PANAMA CITY BEACH	FL		03/31/2025		348,269		(50)			(50)		881	881			
P4250386809	BACLIFF	TX		03/12/2025		83,069		(448)			(448)		23,532	23,532			
P4250387075	CAPE CORAL	FL		04/17/2025		378,225		(136)			(136)		2,398	2,398			
P4250387076	CLINTON	CT		08/13/2025		236,712		(42)			(42)		653	653			
P4250387104	CONCAN	TX		03/31/2025		1,146,757		(157)			(157)		3,029	3,029			
P4250387126	SAINT LOUIS	MO		03/31/2025		291,194		(143)			(143)		1,525	1,525			
P4250387138	REDWOOD CITY	CA		08/13/2025		708,508		(75)			(75)						
P4250387140	NORTH TOPSAIL BEACH	NC		04/23/2025		163,495		(16)			(16)		373	373			
P4250387146	NAPLES	FL		04/21/2025		228,121		(57)			(57)		412	412			
P4250387210	MADERA	CA		03/26/2025		293,682		(22)			(22)		859	859			
P4250387305	CYPRESS	TX		04/01/2025		796,358		(22)			(22)		2,993	2,993			
P4250387306	BLACK HAWK	CO		04/04/2025		380,400							1,042	1,042			
P4250387343	BLOOMSBURY	NJ		03/20/2025		376,169		(88)			(88)		1,003	1,003			
P4250387347	HIGH POINT	NC		04/30/2025		298,541		(47)			(47)		781	781			
P4250387384	MAGNOLIA	TX		04/15/2025		224,557		(42)			(42)		599	599			
P4250387397	SARASOTA	FL		04/15/2025		383,755		(72)			(72)		930	930			
P4250387400	HIGH POINT	NC		05/02/2025		298,805		(47)			(47)		777	777			
P4250387441	PEMBROKE	GA		03/26/2025		441,981		(69)			(69)		1,190	1,190			
P4250387539	SAN PEDRO	CA		04/18/2025		263,411		(69)			(69)		680	680			
P4250387565	PITTSBURGH	PA		04/09/2025		232,159		(48)			(48)		619	619			
P4250387568	RIVERSIDE	CA		03/29/2025		259,786		(52)			(52)		712	712			
P4250387575	POWELL	OH		04/25/2025		362,478		(97)			(97)		1,474	1,474			
P4250387583	AURORA	CO		05/14/2025		360,406		(124)			(124)		310	310			
P4250387672	DORAL	FL		04/15/2025		247,577		(36)			(36)		579	579			
P4250387701	PEMBROKE PINES	FL		04/30/2025		754,107		(132)			(132)		1,330	1,330			
P4250387724	DAVENPORT	FL		04/01/2025		611,880		(144)			(144)		1,508	1,508			
P4250387726	CHICAGO	IL		04/04/2025		274,857		(4)			(4)		1,736	1,736			
P4250387768	FT. LAUDERDALE	FL		03/26/2025		540,798		(137)			(137)		2,021	2,021			
P4250387812	WILDWOOD	NJ		04/23/2025		254,849		(76)			(76)		539	539			
P4250388035	ANNAPOLIS	MD		04/11/2025		658,687		(105)			(105)		1,640	1,640			
P4250388147	HILLSBOROUGH	NC		04/11/2025		379,697		(64)			(64)		646	646			
P4250388279	MIAMI	FL		05/22/2025		513,781		(45)			(45)						
P4250388419	DALLAS	TX		05/14/2025		1,455,146		(495)			(495)		3,720	3,720			
P4250388611	FRONT ROYAL	VA		04/23/2025		278,263		(93)			(93)		585	585			
P4250388780	RIDGEWAY	VA		10/29/2025		107,827		(23)			(23)		289	289			
P4250388789	LARKSPUR	CO		04/24/2025		833,308		(295)			(295)		3,492	3,492			
P4250488914	LOWELL	MA		05/28/2025		260,729		(99)			(99)		907	907			
P4250489107	MIAMI	FL		05/08/2025		508,192		(146)			(146)		2,361	2,361			
P4250489419	TAMPA	FL		05/15/2025		302,029		(19)			(19)		880	880			
P4250489619	BAY HARBOR ISLANDS	FL		05/23/2025		1,003,788		(63)			(63)		2,699	2,699			
P4250489701	HOUSTON	TX		04/28/2025		199,052		(53)			(53)		6,951	6,951			
P4250489715	PORT SAINT LUCIE	FL		05/23/2025		142,415		(64)			(64)		357	357			
P4250489796	KILLEEN	TX		05/28/2025		152,339		(23)			(23)		396	396			

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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					
P4250489800	KILLEEN	TX		05/28/2025		152,332		(23)			(23)		396	396			
P4250489828	VINELAND	NJ		05/19/2025		186,662		(54)			(54)		422	422			
P4250489836	BLUE SPRINGS	MO		05/28/2025		207,343		(52)			(52)		1,049	1,049			
P4250489845	ELKTON	MD		05/19/2025		124,500		(39)			(39)		241	241			
P4250489911	LANCASTER	PA		05/19/2025		174,036		(17)			(17)		493	493			
P4250489942	PARKER	CO		05/13/2025		1,603,276		(318)			(318)		6,509	6,509			
P4250489995	TAMARAC	FL		06/10/2025		125,787		(38)			(38)		268	268			
P4250490018	AIKEN	SC		05/29/2025		459,950		(21)			(21)						
P4250490026	SALYER	CA		05/23/2025		100,388		(35)			(35)		225	225			
P4250490087	PALM BAY	FL		05/09/2025		247,516		(35)			(35)		614	614			
P4250490200	CAMDEN	NJ		05/21/2025		142,777		(19)			(19)		203	203			
P4250490211	GILBERT	AZ		05/16/2025		395,888		(15)			(15)		995	995			
P4250490212	GILBERT	AZ		05/16/2025		420,549		(46)			(46)		1,022	1,022			
P4250490230	FT LAUDERDALE	FL		05/21/2025		418,041		(102)			(102)		1,125	1,125			
P4250490264	SAINT LOUIS	MO		06/12/2025		156,757		(27)			(27)		404	404			
P4250490265	MIAMI	FL		05/30/2025		1,559,849		(2,002)			(2,002)		12,661	12,661			
P4250490386	OAKLAND PARK	FL		05/15/2025		343,543		(44)			(44)		833	833			
P4250490442	WERNERSVILLE	PA		05/27/2025		108,599		(25)			(25)		198	198			
P4250490451	OWENSBORO	KY		05/21/2025		151,280		(10)			(10)		262	262			
P4250490498	MIAMI	FL		05/22/2025		467,573		(71)			(71)		1,157	1,157			
P4250490528	MIDDLETOWN	OH		05/23/2025		122,728		(50)			(50)		356	356			
P4250490559	DUMAS	TX		06/02/2025		151,122		(14)			(14)		3,448	3,448			
P4250490612	TUTTLE	OK		05/29/2025		106,627		(31)			(31)		308	308			
P4250490665	WINTER HAVEN	FL		05/27/2025		127,424		(41)			(41)		422	422			
P4250490799	GLEN ST MARY	FL		06/13/2025		170,791		(25)			(25)		420	420			
P4250490955	GLENDALE	AZ		05/29/2025		285,804							233	233			
P4250490959	OKLAHOMA CITY	OK		05/27/2025		435,040		(126)			(126)		6,018	6,018			
P4250491012	N TOPSAIL BEACH	NC		06/03/2025		477,445		(96)			(96)		770	770			
P4250491061	EVANSTON	IL		05/23/2025		279,850		(49)			(49)		20,800	20,800			
P4250491079	WEST DOVER	VT		06/24/2025		152,479		(23)			(23)		384	384			
P4250491092	CONROE	TX		05/30/2025		132,834		(30)			(30)		318	318			
P4250491151	JACKSONVILLE	FL		06/10/2025		295,217		(77)			(77)		807	807			
P4250591156	CUMMING	GA		05/30/2025		167,614		(25)			(25)		415	415			
P4250591159	FORNEY	TX		05/23/2025		239,610		(93)			(93)		1,072	1,072			
P4250591173	FEDERICKSBURG	VA		05/20/2025		224,699		(76)			(76)		571	571			
P4250591176	SAN PABLO	CA		05/30/2025		455,621		(60)			(60)		1,215	1,215			
P4250591185	KISSIMMEE	FL		05/27/2025		482,616		(71)			(71)		1,256	1,256			
P4250591213	MILFORD	NH		05/30/2025		301,281		(22)			(22)		797	797			
P4250591323	COCOA	FL		06/04/2025		222,527		(72)			(72)		487	487			
P4250591342	ANN ARBOR	MI		06/27/2025		467,534		(46)			(46)		1,186	1,186			
P4250591344	ANN ARBOR	MI		06/27/2025		461,358		(75)			(75)		1,160	1,160			
P4250591429	TUCSON	AZ		06/11/2025		262,140		(30)			(30)		617	617			
P4250591469	EDMOND	OK		06/04/2025		406,497		(16)			(16)						
P4250591470	MIAMI	FL		06/05/2025		183,419		(18)			(18)						
P4250591476	FORNEY	TX		05/23/2025		247,844		(86)			(86)		1,096	1,096			
P4250591508	GAINESVILLE	FL		06/12/2025		158,011		(52)			(52)		871	871			
P4250591519	NAPERVILLE	IL		05/30/2025		377,848		(7)			(7)		1,500	1,500			
P4250591573	GARLAND	TX		06/18/2025		229,846		(27)			(27)		624	624			
P4250591579	MARINA DEL REY	CA		06/04/2025		332,085		(59)			(59)		833	833			
P4250591625	PALOS HEIGHTS	IL		06/25/2025		397,969		(55)			(55)		848	848			
P4250591678	CLERMONT	FL		07/02/2025		133,025		(30)			(30)		338	338			

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	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					
P4250591688	CLERMONT	FL		07/02/2025		131,904		(21)			(21)		338	338			
P4250591690	MOORE	SC		06/18/2025		541,559		(33)			(33)		1,254	1,254			
P4250591701	NEW SMYRNA BEACH	FL		06/06/2025		203,850		(33)			(33)		488	488			
P4250591713	ALEXANDRIA	VA		06/13/2025		161,300		(35)			(35)		384	384			
P4250591802	SUMMERVILLE	SC		06/12/2025		207,323		(46)			(46)		763	763			
P4250591805	FT MITCHELL	KY		05/30/2025		225,702		(22)			(22)		633	633			
P4250591839	ZEPHYRHILLS	FL		06/12/2025		173,257							276	276			
P4250591851	MERRITT ISLAND	FL		06/04/2025		141,600		(34)			(34)		10,442	10,442			
P4250591880	BOISE	ID		06/06/2025		924,389		(161)			(161)		1,482	1,482			
P4250591955	DAHLONEGA	GA		06/11/2025		271,095		(70)			(70)		641	641			
P4250591956	HIGH SPRINGS	FL		06/09/2025		175,180		(42)			(42)		426	426			
P4250592018	PARKLAND	FL		06/04/2025		1,976,620		(380)			(380)		13,335	13,335			
P4250592043	MCMINNVILLE	OR		05/30/2025		856,884		(108)			(108)						
P4250592235	MIAMI	FL		06/12/2025		1,354,391		(241)			(241)		4,664	4,664			
P4250592248	HUNTINGTN BCH	CA		07/01/2025		484,030		(55)			(55)						
P4250592367	MCKINNEY	TX		06/24/2025		232,638		(10)			(10)		530	530			
P4250592506	LANTANA	FL		06/27/2025		250,193		(75)			(75)		681	681			
P4250592605	REDLANDS	CA		06/11/2025		359,706		(121)			(121)		907	907			
P4250592623	DEERFIELD BEACH	FL		08/13/2025		492,333		(51)			(51)		1,308	1,308			
P4250592736	DEERFIELD BEACH	FL		08/13/2025		492,893		(57)			(57)		1,339	1,339			
P4250592961	FREINDSWOOD	TX		06/20/2025		1,504,841		(278)			(278)		15,573	15,573			
P4250592973	FORNEY	TX		06/20/2025		190,584		(50)			(50)		508	508			
P4250593041	HOLLYWOOD	FL		06/27/2025		121,954		(14)			(14)		1,110	1,110			
P4250693832	MINNETONKA	MN		06/24/2025		860,556		(186)			(186)		2,254	2,254			
P4250797418	AURORA	CO		09/22/2025		259,428		(34)			(34)		724	724			
P4250798568	BIRMINGHAM	AL		11/13/2025		166,286		5			5		644	644			
P4250800187	MIAMI	FL		09/22/2025		204,544		(47)			(47)		527	527			
P4250800292	ELIZABETH CITY	NC		09/23/2025		98,355		(28)			(28)		269	269			
P4250800326	ELIZABETH CITY	NC		09/23/2025		106,374		(31)			(31)		291	291			
P4250800605	ATLANTA	GA		10/29/2025		276,942		(32)			(32)		787	787			
P4250800629	LEHIGH ACRES	FL		09/29/2025		181,622		(17)			(17)		2,633	2,633			
P4250800700	BAKERSFIELD	CA		09/15/2025		205,885		(56)			(56)		1,484	1,484			
P4250801130	MADISONVILLE	LA		09/30/2025		435,062		(126)			(126)		2,003	2,003			
P4250801142	VANCOUVER	WA		09/19/2025		607,728		(67)			(67)		1,699	1,699			
P4250801206	NORTH HOLLYWOOD	CA		09/19/2025		794,854		(127)			(127)		2,209	2,209			
P4250801236	NASHUA	NH		10/06/2025		447,409		(133)			(133)		1,215	1,215			
P4250898806	OKEECHOBEE	FL		12/22/2025				(29)			(29)		597	597			
P4250899557	HUEYTOWN	AL		10/14/2025		171,572		(29)			(29)		152	152			
P4250899636	DETROIT	MI		08/29/2025		109,260		(24)			(24)		162	162			
P4250899727	CLEARWATER	FL		09/12/2025		199,686		(40)			(40)		552	552			
P4250901628	MIAMI	FL		11/12/2025				(41)			(41)		1,028	1,028			
P4250901754	CHICAGO	IL		09/19/2025		750,983		(228)			(228)		1,603	1,603			
P4250901780	RALEIGH	NC		11/13/2025		576,212		(122)			(122)		1,392	1,392			
P4250901861	JACKSONVILLE	FL		10/01/2025		153,377		(27)			(27)		403	403			
P4250901952	ATKINSON	NH		10/15/2025		228,943		(33)			(33)		1,044	1,044			
P4250902146	COLUMBUS	OH		10/07/2025		172,093		(1)			(1)		496	496			
P4250902307	CLEARWATER	FL		10/14/2025		231,330		(38)			(38)		409	409			
P4250902387	MIDLAND	TX		09/25/2025		217,979		(38)			(38)		605	605			
P4250902453	JACKSONVILLE	FL		11/14/2025				(7)			(7)		2,522	2,522			
P4250902462	ATLANTA	GA		09/25/2025		218,012		(22)			(22)		676	676			
P4250902472	FORT LAUDERDALE	FL		10/22/2025		426,758		(43)			(43)		909	909			

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	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					
P4250902506	JACKSONVILLE	FL		10/30/2025		100,244		(8)			(8)		1,835	1,835			
P4250902535	MIDLAND	TX		10/20/2025		212,196		(74)			(74)		601	601			
P4250902665	LANCASTER	CA		10/30/2025		203,887		(34)			(34)		577	577			
P4250902879	MIAMI	FL		10/21/2025		837,177		28			28		18,940	18,940			
P4250903058	MIAMI	FL		10/21/2025		228,456		(13)			(13)						
P4250903266	CLEVELAND	OH		11/06/2025		230,992		(49)			(49)		419	419			
P4250903388	KENTWOOD	MI		10/24/2025		364,068		(99)			(99)		7,337	7,337			
P4250903394	HENDERSON	NV		11/03/2025		238,307		(30)			(30)						
P4250903507	HOUSTON	TX		10/14/2025		327,149		(33)			(33)		889	889			
P4250903641	WALTERBORO	SC		10/31/2025				(168)			(168)		2,923	2,923			
P4250904171	STATEN ISLAND	NY		11/20/2025		619,067		(13)			(13)		1,730	1,730			
P4251004427	SUN CITY WEST	AZ		12/08/2025				(28)			(28)		460	460			
P4251004494	WESTLAND	MI		10/23/2025		180,258		(30)			(30)		410	410			
P4251004497	LOUISVILLE	KY		11/10/2025		196,598		(37)			(37)		525	525			
P4251004588	PALMETTO BAY	FL		11/12/2025		1,318,001		(3)			(3)		2,747	2,747			
P4251004600	BAY CITY	MI		11/14/2025		124,355		(29)			(29)		184	184			
P4251004684	SAINT PAUL	MN		10/31/2025		368,974		(105)			(105)		980	980			
P4251005145	LOS ALAMITOS	CA		12/18/2025				(700)			(700)		5,882	5,882			
P4251005148	PORTLAND	OR		10/30/2025				(297)			(297)		9,997	9,997			
P4251005248	SUNSET BEACH	NC		12/05/2025		187,041		(41)			(41)		507	507			
P4251005416	OCALA	FL		01/09/2026				(87)			(87)		677	677			
P4251005636	OKANOGAN	WA		11/24/2025				(48)			(48)		4,082	4,082			
P4251005640	OKANOGAN	WA		11/24/2025				(48)			(48)		562	562			
P4251005673	APTOS	CA		11/12/2025									1,843	1,843			
P4251005751	LEHIGH ACRES	FL		11/12/2025		393,750							1,129	1,129			
P4251006117	KENOSHA	WI		11/21/2025				(8)			(8)		513	513			
P4251006150	RIALTO	CA		11/15/2025		306,393		(23)			(23)		892	892			
P4251006414	SEVIERVILLE	TN		11/18/2025		410,144		(43)			(43)		1,189	1,189			
P4251006565	BOCA RATON	FL		12/15/2025				(74)			(74)		1,390	1,390			
P4251006762	LITTLE ROCK	AR		12/03/2025		101,895		(15)			(15)		272	272			
P4251006861	DALLAS	GA		11/07/2025									856	856			
P4251006885	HUNTLEY	IL		12/24/2025				(138)			(138)		1,183	1,183			
P4251007008	KEAAU	HI		12/18/2025				(40)			(40)		588	588			
P4251007058	NEW MARKET	MD		11/20/2025				(246)			(246)		2,386	2,386			
P4251007089	LANHAM	MD		12/15/2025				(82)			(82)		824	824			
P4251107333	MIAMI	FL		02/27/2026				(104)			(104)		1,942	1,942			
P4251107717	SCOTTSDALE	AZ		03/30/2026				(560)			(560)		8,923	8,923			
P4251107793	FENTON	MO		12/26/2025				(31)			(31)		735	735			
P4251107802	CAPE CORAL	FL		01/15/2026				(112)			(112)		1,058	1,058			
P4251107889	REISTERSTOWN	MD		12/24/2025				(463)			(463)		5,714	5,714			
P4251107903	DALLAS	TX		12/26/2025				(58)			(58)		351	351			
P4251107941	RICHMOND	VA		12/22/2025				(18)			(18)		356	356			
P4251107951	IRVINE	CA		01/08/2026				(69)			(69)		930	930			
P4251108066	MARIETTA	GA		02/05/2026				(8)			(8)		608	608			
P4251108075	MIAMI	FL		12/16/2025				(161)			(161)		1,461	1,461			
P4251108296	LOUISVILLE	KY		12/08/2025				(53)			(53)		550	550			
P4251108319	PRINCETON	TX		12/17/2025				(47)			(47)		758	758			
P4251108347	MIAMI	FL		01/06/2026				(42)			(42)		665	665			
P4251108348	MIAMI	FL		12/23/2025				(58)			(58)		592	592			
P4251108457	SOUTH MIAMI	FL		12/29/2025				(40)			(40)		3,632	3,632			
P4251108504	ORANGE	TX		12/22/2025				(46)			(46)		448	448			

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	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					
P4251108516	RIDGEWOOD	NJ		01/12/2026				(108)			(108)		1,417	1,417			
P4251108779	CARPINTERIA	CA		12/22/2025				(141)			(141)		2,008	2,008			
P4251108883	HOUSTON	TX		12/15/2025				(32)			(32)		3,210	3,210			
P4251108888	SCOTTSDALE	AZ		12/19/2025				(405)			(405)		4,295	4,295			
P4251109043	MIAMI	FL		12/18/2025									305	305			
P4251109092	LODI	CA		02/09/2026				(18)			(18)		849	849			
P4251109100	LODI	CA		02/09/2026				(22)			(22)		1,025	1,025			
P4251109108	STONE MOUNTAIN	GA		12/17/2025				(3)			(3)		851	851			
P4251109352	BROOMALL	PA		12/30/2025				(21)			(21)		1,975	1,975			
P4251109368	DAVIE	FL		12/19/2025				(104)			(104)		1,322	1,322			
P4251109396	LOUISVILLE	KY		01/07/2026				(32)			(32)		476	476			
P4251109501	MIAMI BEACH	FL		12/12/2025				(179)			(179)		1,966	1,966			
P4251109507	CANTON	NC		12/29/2025				(59)			(59)		685	685			
P4251109568	WESLEY CHAPEL	FL		12/29/2025				(66)			(66)		1,143	1,143			
P4251109580	SOUTHBURY	CT		12/30/2025				(144)			(144)		1,192	1,192			
P4251209722	DENVER	CO		01/02/2026				(115)			(115)		1,133	1,133			
P4251209752	EDGEWATER	NJ		12/22/2025				(37)			(37)		607	607			
P4251209757	STATESBORO	GA		12/26/2025				(38)			(38)		361	361			
P4251209868	SPOKANE	WA		12/31/2025				(139)			(139)		1,264	1,264			
P4251209902	MIAMI	FL		12/23/2025				(51)			(51)		669	669			
P4251209956	COCOA	FL		12/22/2025				(64)			(64)		507	507			
P4251209977	MINNEAPOLIS	MN		01/09/2026									1,190	1,190			
P4251210005	PHOENIX	AZ		01/09/2026				(18)			(18)		583	583			
P4251210066	OMAHA	NE		01/07/2026				(46)			(46)		874	874			
P4251210136	MIAMI	FL		01/20/2026				(134)			(134)		1,442	1,442			
P4251210269	NORTHLAKE	TX		12/23/2025				(55)			(55)		1,078	1,078			
P4251210303	PITTSBURGH	PA		12/24/2025				(26)			(26)		350	350			
P4251210307	MIAMI	FL		12/26/2025				(312)			(312)		3,758	3,758			
P4251210409	BAYVILLE	NJ		12/30/2025				(126)			(126)		1,437	1,437			
P4251210519	RIVERVIEW	FL		12/26/2025				(65)			(65)		1,306	1,306			
P4251210535	ORLANDO	FL		01/06/2026				(232)			(232)		3,052	3,052			
P4251210701	SARASOTA	FL		01/09/2026				(103)			(103)		1,546	1,546			
P4251210709	HENDERSONVILLE	TN		01/23/2026				(87)			(87)		874	874			
P4251210713	BOCA RATON	FL		01/06/2026				(1)			(1)		1,846	1,846			
P4251210791	SOUTH JORDAN	UT		01/05/2026				(175)			(175)		1,552	1,552			
P4251210794	ASHEVILLE	NC		01/16/2026				(68)			(68)		763	763			
P4251211086	MIAMI	FL		02/02/2026				(42)			(42)		1,380	1,380			
P4251211099	LEHIGH ACRES	FL		02/27/2026				(39)			(39)		578	578			
P4251211162	MADISON	TN		01/14/2026				(32)			(32)		595	595			
P4251211193	SIERRA MADRE	CA		01/06/2026				(196)			(196)		1,855	1,855			
P4251211200	FLUSHING	NY		01/16/2026				(78)			(78)		639	639			
P4251211210	WESTON	FL		01/13/2026				(179)			(179)		2,768	2,768			
P4251211454	CLEMENTON	NJ		01/09/2026				(66)			(66)		982	982			
P4251211616	DORAL	FL		01/21/2026				(147)			(147)		1,090	1,090			
P4251211623	PORT SAINT LUCIE	FL		01/16/2026				(96)			(96)		827	827			
P4251211755	NAPLES	FL		01/27/2026				(596)			(596)		5,350	5,350			
P4251211867	OLYMPIA FIELDS	IL		01/29/2026				(111)			(111)		885	885			
P4251211904	BELLINGHAM	WA		01/28/2026				(104)			(104)		2,449	2,449			
P4251212224	PALM COAST	FL		01/30/2026				(55)			(55)		667	667			
P4251212246	PORT SAINT LUCIE	FL		03/06/2026				(55)			(55)		334	334			
P4260112885	MCKINNEY	TX		01/21/2026				(84)			(84)		607	607			

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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					
P4260113660	PLEASANTON	CA		02/21/2026				(480)			(480)		7,228	7,228			
P4260114102	PALM DESERT	CA		03/05/2026				(106)			(106)		1,586	1,586			
P4260215405	SPOKANE VALLEY	WA		04/02/2026				(44)			(44)		575	575			
P4260215579	HOLLYWOOD	FL		04/14/2026				(157)			(157)		1,118	1,118			
P4260216704	BALL GROUND	GA		04/27/2026				(157)			(157)		2,590	2,590			
P4260217077	TUCSON	AZ		04/17/2026				(44)			(44)		494	494			
P4260217182	WINTER PARK	FL		05/01/2026				(48)			(48)		438	438			
P4260217307	DANVILLE	VA		04/28/2026				(21)			(21)		305	305			
P4260317661	MIAMI	FL		03/26/2026				(149)			(149)		1,618	1,618			
P4260317753	EAST ORANGE	NJ		04/06/2026				(78)			(78)		571	571			
P4260317930	TUCSON	AZ		04/15/2026				(43)			(43)		641	641			
P4260317936	DORAL	FL		03/30/2026				(238)			(238)		4,112	4,112			
P4260317961	HIALEAH	FL		03/31/2026				(141)			(141)		1,094	1,094			
P4260317969	KINGWOOD	TX		04/15/2026				(32)			(32)		1,459	1,459			
P4260318291	MIAMI	FL		03/30/2026				(36)			(36)		458	458			
P4260318444	SAN DIEGO	CA		04/02/2026				(125)			(125)		901	901			
P4260318560	SOUTHWEST RANCHES	FL		03/31/2026				(333)			(333)		5,452	5,452			
P4260318779	MILILANI	HI		04/04/2026				(130)			(130)		2,068	2,068			
P4260318948	NEWARK	NJ		03/30/2026				(157)			(157)		1,769	1,769			
P4260319134	SCOTTSDALE	AZ		04/01/2026				(5)			(5)		1,687	1,687			
P4260319145	RICHMOND	VA		04/07/2026				(13)			(13)		242	242			
P4260319240	HIALEAH	FL		04/10/2026				(110)			(110)		547	547			
P4260319338	MIAMI GARDENS	FL		04/09/2026				(49)			(49)		1,173	1,173			
P4260319384	BUFFALO	NY		05/15/2026				(36)			(36)		412	412			
P4260319430	PEMBROKE PINES	FL		04/16/2026				(136)			(136)		1,416	1,416			
P4260319487	BRISTOL	RI		04/01/2026									198	198			
P4260319488	PALM BAY	FL		04/17/2026									480	480			
P4260319615	SURFSIDE	FL		04/14/2026				(105)			(105)		2,098	2,098			
P4260319782	LEWISVILLE	TX		04/10/2026				(84)			(84)		420	420			
P4260319856	GARLAND	TX		04/10/2026				(75)			(75)		968	968			
P4260319864	DENVER	CO		05/07/2026				(136)			(136)		1,052	1,052			
P4260319969	BONITA SPRINGS	FL		04/24/2026				(78)			(78)		515	515			
P4260320010	HOMESTEAD	FL		04/29/2026				(81)			(81)		659	659			
P4260320033	CUTLER BAY	FL		04/15/2026				(69)			(69)		606	606			
P4260320054	LINCOLN CITY	OR		04/29/2026				(111)			(111)		1,874	1,874			
P4260320089	MIAMI	FL		05/01/2026				(44)			(44)		857	857			
P4260320228	AMARILLO	TX		04/30/2026				(84)			(84)		1,367	1,367			
P4260320438	AURORA	IL		05/29/2026				(28)			(28)		338	338			
P4260420594	HOUSTON	TX		04/23/2026				(123)			(123)		1,135	1,135			
P4260420648	FOREST HILLS	NY		04/30/2026				(80)			(80)		980	980			
P4260420808	PROVIDENCE	RI		04/27/2026				(93)			(93)		1,675	1,675			
P4260420859	WEST PALM BEACH	FL		04/27/2026				(77)			(77)		1,508	1,508			
P4260420870	NEWPORT NEWS	VA		05/12/2026				(90)			(90)		536	536			
P4260420915	CLIFFSIDE PARK	NJ		05/01/2026				(135)			(135)		786	786			
P4260420965	LAUDERHILL	FL		06/10/2026				(19)			(19)		98	98			
P4260421133	WOODINVILLE	WA		05/04/2026				(416)			(416)		2,212	2,212			
P4260421459	HONOLULU	HI		05/01/2026				(177)			(177)		2,123	2,123			
P4260421472	MILWAUKEE	WI		06/04/2026				(34)			(34)		157	157			
P4260421475	JOHNS ISLAND	SC		05/01/2026				(105)			(105)		696	696			
P4260421511	COLLIERVILLE	TN		04/30/2026				(168)			(168)		1,703	1,703			
P4260421522	PHOENIXVILLE	PA		06/22/2026				(28)			(28)		239	239			

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P4260421543	LOS ANGELES	CA		06/08/2026				(16)			(16)		314	314			
P4260421683	FORT LAUDERDALE	FL		05/07/2026				(116)			(116)		836	836			
P4260421686	AURORA	CO		05/06/2026									1,415	1,415			
P4260421782	WARREN	OH		05/08/2026				(41)			(41)		356	356			
P4260421795	PASCO	WA		05/07/2026				(228)			(228)		1,177	1,177			
P4260421818	FLORENCE	KY		05/15/2026				(16)			(16)		285	285			
P4260421829	SACRAMENTO	CA		05/14/2026				(89)			(89)		689	689			
P4260421868	W HOLLYWOOD	CA		05/05/2026				(243)			(243)		1,403	1,403			
P4260421914	BOULDER	CO		06/03/2026				(22)			(22)		172	172			
P4260421935	BOCA RATON	FL		06/18/2026				(12)			(12)		136	136			
P4260422044	CAPITOLA	CA		05/01/2026				(144)			(144)		1,185	1,185			
P4260422215	MARGATE	FL		06/09/2026				(34)			(34)		237	237			
P4260422381	FORT LUPTON	CO		05/27/2026									1,081	1,081			
P4260422395	GREENWOOD LAKE	NY		05/22/2026				(99)			(99)		731	731			
P4260422507	WEST NORRITON	PA		06/01/2026				(20)			(20)		300	300			
P4260422735	COLUMBIA	SC		05/27/2026				(49)			(49)		244	244			
P4260523484	MIAMI	FL		06/04/2026									226	226			
P4260523601	CYPRESS	TX		06/18/2026				(49)			(49)		208	208			
P4260523909	CHICAGO	IL		06/02/2026				(59)			(59)		241	241			
P4260524263	MIAMI	FL		06/01/2026				(426)			(426)		2,506	2,506			
P4260524347	MIAMI BEACH	FL		05/28/2026				(80)			(80)		927	927			
P4260524539	CLAYTON	NC		05/29/2026				(58)			(58)		472	472			
P4260524801	TAMPA	FL		06/04/2026				(21)			(21)		211	211			
P4260524915	PEARL	MS		06/29/2026				(20)			(20)		126	126			
P4260524926	AURORA	CO		06/09/2026				(36)			(36)		187	187			
P4260524988	CINCINNATI	OH		06/30/2026				(49)			(49)		175	175			
P4260525040	CRESTWOOD	KY		06/24/2026				(74)			(74)		282	282			
P4260525047	SARASOTA	FL		06/06/2026				(25)			(25)		155	155			
P480447	DETROIT	MI		12/01/2024		212,142		(25)			(25)		217	217			
P480449	DETROIT	MI		12/01/2024		88,632		(16)			(16)		161	161			
P480468	DETROIT	MI		12/01/2024		119,765		(11)			(11)		274	274			
P5210212018	MYRTLE BEACH	SC		12/01/2024		94,497		(41)			(41)		800	800			
P5210212021	SPLENDORA	TX		12/01/2024		137,903		(40)			(40)		2,929	2,929			
P5211114868	LUCAS	TX		12/01/2024		950,379		(89)			(89)		3,819	3,819			
P5211115208	PALM SPRINGS	CA		12/01/2024		191,311		7			7		1,237	1,237			
P5211215260	RANCHO MIRAGE	CA		08/13/2025		1,895,585		1,168			1,168		10,426	10,426			
P5211215368	PEMBROKE PINES	FL		12/01/2024		196,194		(84)			(84)		847	847			
P5211215428	HUTTO	TX		12/01/2024		263,393		(169)			(169)		1,692	1,692			
P5211215476	KENT	WA		12/01/2024		701,446		(312)			(312)		3,285	3,285			
P5220115738	ORMOND BEACH	FL		02/04/2022		97,637							2,450	2,450			
P5220115768	DENVER	CO		12/01/2024		280,426		(136)			(136)		1,308	1,308			
P5220115782	KNOXVILLE	TN		12/01/2024		373,146		(176)			(176)		1,360	1,360			
P5220115820	INGLEWOOD	CA		12/01/2024		393,341		235			235		2,133	2,133			
P5220115898	HUMBLE	TX		12/01/2024		112,443		(27)			(27)		2,195	2,195			
P5220115932	MUNDELEIN	IL		12/01/2024		225,687		(123)			(123)		1,581	1,581			
P5220115962	PALM CITY	FL		12/01/2024		569,140		(323)			(323)		2,665	2,665			
P5220115988	STERLING	VA		03/08/2022		383,055		29			29						
P5220115989	STERLING	VA		03/08/2022		408,529		66			66						
P5220115990	STERLING	VA		03/08/2022		343,341		50			50						
P5220115992	STERLING	VA		03/08/2022		382,312		29			29						
P5220116030	GOODRICH	TX		12/01/2024		191,449		(67)			(67)		1,039	1,039			

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

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	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					
P5220116031	RANCHO MIRAGE	CA		12/01/2024		1,179,708		(544)			(544)		5,159	5,159			
P5220116038	LEEDS	ME		12/01/2024		98,571		(30)			(30)						
P5220116068	RIO RICO	AZ		12/01/2024		160,653		(62)			(62)		533	533			
P5220116090	HIALEAH	FL		12/01/2024		138,948		(73)			(73)						
P5220116094	BRUCEVILLE	TX		12/01/2024		208,138		97			97		1,280	1,280			
P5220116098	MABLETON	GA		08/13/2025		188,895							313	313			
P5220116107	ANTIOCH	IL		12/01/2024		399,018		(228)			(228)		1,565	1,565			
P5220116116	SAN JOSE	CA		12/01/2024		540,793		(250)			(250)		2,747	2,747			
P5220116155	PORTLAND	OR		12/01/2024		1,932,911		(622)			(622)		9,072	9,072			
P5220116161	GOLDEN	CO		12/01/2024		239,299		(53)			(53)		1,170	1,170			
P5220116179	OAKLEY	CA		08/13/2025		939,987		(238)			(238)						
P5220116207	CARMEL	CA		03/01/2022		926,716		72			72		5,193	5,193			
P5220116210	SAN DIEGO	CA		12/01/2024		1,218,866		(227)			(227)						
P5220216242	TAMPA	FL		12/01/2024		271,278		(371)			(371)		16,296	16,296			
P5220216264	ELLENWOOD	GA		12/01/2024		152,965		(79)			(79)		4,899	4,899			
P5220216299	SCOTTSDALE	AZ		03/17/2022		1,295,657		38			38		7,733	7,733			
P5220216306	CONROE	TX		12/01/2024		858,427		(542)			(542)		7,032	7,032			
P5220216309	MILLBRAE	CA		12/01/2024		751,664		(153)			(153)		3,951	3,951			
P5220216310	TEMPE	AZ		12/01/2024		197,966		(78)			(78)		844	844			
P5220216315	JOLIET	IL		12/01/2024		219,084		(139)			(139)		797	797			
P5220216317	KNIGHTDALE	NC		12/01/2024		465,748		(139)			(139)		3,231	3,231			
P5220216327	GILBERT	AZ		12/01/2024		375,026		(278)			(278)		3,938	3,938			
P5220216329	PHOENIX	AZ		12/01/2024		231,284		(62)			(62)		1,071	1,071			
P5220216330	PHOENIX	AZ		12/01/2024		231,284		(62)			(62)		1,071	1,071			
P5220216331	PHOENIX	AZ		12/01/2024		231,634		(62)			(62)		1,067	1,067			
P5220216333	MANALAPAN	NJ		12/01/2024		136,074		(103)			(103)		1,281	1,281			
P5220216384	EAGLE LAKE	FL		12/01/2024		227,259		(110)			(110)		704	704			
P5220216419	CORPUS CHRISTI	TX		12/01/2024		169,281		(82)			(82)		1,159	1,159			
P5220216426	LAHAINA	HI		12/01/2024		1,492,135		(357)			(357)						
P5220216429	ZION	IL		12/01/2024		149,217		(177)			(177)		2,313	2,313			
P5220216434	SAN RAFAEL	CA		12/01/2024		608,803		(553)			(553)		6,880	6,880			
P5220216440	NORFOLK	MA		12/01/2024		201,303		(179)			(179)		1,277	1,277			
P5220216442	DURANGO	CO		12/01/2024		392,620		(269)			(269)		3,186	3,186			
P5220216456	LUBBOCK	TX		12/01/2024		317,827		(173)			(173)		1,166	1,166			
P5220216473	HARKER HEIGHTS	TX		12/01/2024		387,389		(197)			(197)		1,464	1,464			
P5220216474	OLNEY	MT		12/01/2024		1,243,371		(849)			(849)		19,326	19,326			
P5220216481	WESTLAKE VILLAGE	CA		12/01/2024		1,251,204		(284)			(284)						
P5220216492	PAOLA	KS		12/01/2024		137,379		(147)			(147)		4,069	4,069			
P5220216494	GREENACRES	FL		12/01/2024		91,440		(42)			(42)		1,115	1,115			
P5220216518	NORWOOD	MA		12/01/2024		340,099		(209)			(209)		1,497	1,497			
P5220216523	SARASOTA	FL		12/01/2024		483,377		(176)			(176)		2,505	2,505			
P5220216537	POULSBO	WA		12/01/2024		437,325		(163)			(163)		2,035	2,035			
P5220216538	SCOTTSDALE	AZ		12/01/2024		382,298		(194)			(194)		4,288	4,288			
P5220216546	INDIANAPOLIS	IN		12/01/2024		104,439		(136)			(136)		20,887	20,887			
P5220216567	ANNAPOLIS	MD		12/01/2024		97,214		(31)			(31)		422	422			
P5220216576	TUCSON	AZ		12/01/2024		563,613		(288)			(288)		2,344	2,344			
P5220216632	LA PLATA	MD		12/01/2024		245,051		(123)			(123)		798	798			
P5220216634	ATHENS	GA		12/01/2024		174,468		(85)			(85)		396	396			
P5220216644	CAYCE	SC		12/01/2024		308,187		(181)			(181)		1,065	1,065			
P5220216650	NEW BALTIMORE	MI		12/01/2024		255,051		(153)			(153)		926	926			
P5220216679	COLORADO SPRINGS	CO		12/01/2024		103,806		(61)			(61)		351	351			

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P5220216681	BOISE	ID		12/01/2024		501,074		(141)			(141)						
P5220216683	KYLE	TX		12/01/2024		235,455		(132)			(132)		981	981			
P5220216706	FORT MILL	SC		12/01/2024		273,467		(130)			(130)		763	763			
P5220216768	WEST PALM BEACH	FL		12/01/2024		434,942		(259)			(259)		1,556	1,556			
P5220216782	MANVEL	TX		12/01/2024		584,075		(371)			(371)		3,020	3,020			
P5220216796	RIVERWOODS	IL		12/01/2024		303,229		(140)			(140)		949	949			
P5220216800	KISSIMMEE	FL		12/01/2024		471,407		(240)			(240)		1,654	1,654			
P5220216810	BELVEDERE TIBURON	CA		12/01/2024		1,697,760		(438)			(438)		5,089	5,089			
P5220216821	CHICAGO	IL		12/01/2024		421,924		(122)			(122)						
P5220316846	HUBER HEIGHTS	OH		12/01/2024		324,439		(161)			(161)		1,124	1,124			
P5220316850	BARKHAMSTED	CT		12/01/2024		252,395		(140)			(140)		984	984			
P5220316876	SAN DIEGO	CA		12/01/2024		514,510		(86)			(86)						
P5220316880	HUNTINGTON BEACH	CA		12/01/2024		2,280,889		(1,281)			(1,281)		6,023	6,023			
P5220316887	CARLSBAD	CA		12/01/2024		1,096,947		(694)			(694)		4,524	4,524			
P5220316892	HENDERSON	NV		12/01/2024		1,290,936		(506)			(506)		5,570	5,570			
P5220316897	VENTURA	CA		12/01/2024		716,810		(420)			(420)		2,638	2,638			
P5220316912	DAPHNE	AL		12/01/2024		488,277		(212)			(212)		1,419	1,419			
P5220316916	BELLE ISLE	FL		12/01/2024		710,242		(285)			(285)		2,924	2,924			
P5220316920	MIAMI	FL		12/01/2024		409,972		(127)			(127)		1,728	1,728			
P5220316927	IRVING	TX		12/01/2024		199,456		(135)			(135)		1,213	1,213			
P5220316934	KNOXVILLE	TN		12/01/2024		614,319		(322)			(322)		2,481	2,481			
P5220316941	PARADISE VALLEY	AZ		12/01/2024		2,469,240		(1,089)			(1,089)		10,271	10,271			
P5220316942	SANTA ROSA	CA		12/01/2024		1,308,101		(652)			(652)		5,339	5,339			
P5220316945	TUCSON	AZ		12/01/2024		219,370		(102)			(102)		908	908			
P5220316949	HOUSTON	TX		12/01/2024		383,050		(176)			(176)		1,474	1,474			
P5220316972	DANVILLE	PA		12/01/2024		132,150		(59)			(59)		618	618			
P5220316974	BURBANK	CA		12/01/2024		490,951		(184)			(184)		2,745	2,745			
P5220317005	WINSTON SALEM	NC		12/01/2024		267,178		(85)			(85)		406	406			
P5220317016	HALLANDALE BEACH	FL		12/01/2024		508,990		(191)			(191)		2,174	2,174			
P5220317021	CINCINNATI	OH		12/01/2024		100,611		(55)			(55)		245	245			
P5220317035	BOULDER	CO		12/01/2024		284,724		(56)			(56)						
P5220317051	DRIPPING SPRINGS	TX		12/01/2024		514,160		(153)			(153)		2,081	2,081			
P5220317067	SPRING	TX		12/01/2024		140,399		(105)			(105)		2,000	2,000			
P5220317087	FAIR OAKS	CA		12/01/2024		374,416		(152)			(152)		2,780	2,780			
P5220317092	HEMET	CA		12/01/2024		105,255		(62)			(62)		424	424			
P5220317117	MANALAPAN	NJ		12/01/2024		111,709		(77)			(77)		2,208	2,208			
P5220317135	HOCKLEY	TX		12/01/2024		579,743		(442)			(442)		3,090	3,090			
P5220317151	COLUMBIA	TN		12/01/2024		191,162		(68)			(68)		780	780			
P5220317157	LAGUNA BEACH	CA		12/01/2024		2,563,447		(571)			(571)						
P5220317186	HERCULES	CA		12/01/2024		443,273		(26)			(26)						
P5220317189	MULBERRY	FL		12/01/2024		101,911		(33)			(33)		445	445			
P5220317193	TAYLORSVILLE	KY		12/01/2024		439,854		(245)			(245)		1,422	1,422			
P5220317219	MIAMI	FL		12/01/2024		176,599		(53)			(53)		1,367	1,367			
P5220317221	MONROE	NC		12/01/2024		123,380		(57)			(57)		474	474			
P5220317228	SAN DIEGO	CA		12/01/2024		399,712		(220)			(220)		1,520	1,520			
P5220317239	ARLINGTON	TX		12/01/2024		203,182		(53)			(53)		899	899			
P5220317241	TUSTIN	CA		12/01/2024		466,141		(141)			(141)		2,083	2,083			
P5220317262	SWANTON	VT		12/01/2024		226,117		(113)			(113)		821	821			
P5220317265	SAN JOSE	CA		12/01/2024		690,260		(344)			(344)		2,907	2,907			
P5220317276	SEASIDE	OR		12/01/2024		1,088,574		(442)			(442)		4,275	4,275			
P5220317293	RICHMOND	VA		12/01/2024		232,216		(110)			(110)		846	846			

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P5220317300	HUNTINGTON BEACH	CA		12/01/2024		500,447		(264)			(264)		1,276	1,276			
P5220317310	GRAND TERRACE	CA		12/01/2024		278,827		(52)			(52)		1,259	1,259			
P5220317312	LA QUINTA	CA		12/01/2024		386,057		(235)			(235)		1,582	1,582			
P5220317326	SAN JOSE	CA		12/01/2024		751,269		(341)			(341)		2,650	2,650			
P5220317333	GREENWOOD	IN		12/01/2024		141,001		(106)			(106)		1,185	1,185			
P5220317344	TAMPA	FL		12/01/2024		216,694		(133)			(133)		931	931			
P5220317362	MENIFEE	CA		12/01/2024		95,629		(58)			(58)		736	736			
P5220317366	NEW BRAUNFELS	TX		12/01/2024		291,961		(240)			(240)		2,087	2,087			
P5220317394	GLENDALE	CA		12/01/2024		887,658		(393)			(393)		3,715	3,715			
P5220317404	RICHMOND	VA		12/01/2024		185,139		(95)			(95)		528	528			
P5220317405	PALMETTO	FL		12/01/2024		438,643		(221)			(221)		1,194	1,194			
P5220317409	LAGUNA NIGUEL	CA		12/01/2024		553,364		(302)			(302)		2,019	2,019			
P5220317435	ROSLYN	PA		12/01/2024		242,188		(132)			(132)		751	751			
P5220317456	PLAYA DEL REY	CA		12/01/2024		1,131,955		(183)			(183)						
P5220317476	ANTIOCH	CA		12/01/2024		383,705		(191)			(191)		1,467	1,467			
P5220317487	BONNEY LAKE	WA		12/01/2024		460,358		(115)			(115)						
P5220317533	ORLANDO	FL		12/01/2024		256,551		(539)			(539)		8,164	8,164			
P5220317541	SOUTHWEST RANCHES	FL		12/01/2024		1,147,117		(696)			(696)		4,524	4,524			
P5220317545	GLEN ALLEN	VA		12/01/2024		383,535		(188)			(188)		999	999			
P5220317558	NASHVILLE	TN		12/01/2024		1,051,540		(541)			(541)		3,536	3,536			
P5220317562	MIAMI	FL		12/01/2024		357,942		(736)			(736)		21,626	21,626			
P5220317605	MYRTLE BEACH	SC		12/01/2024		129,297		(39)			(39)		878	878			
P5220317632	ROCHESTER	NY		12/01/2024		119,788		(66)			(66)		469	469			
P5220317649	SCOTTSDALE	AZ		12/01/2024		1,185,689		(483)			(483)		2,918	2,918			
P5220317673	REUNION	FL		12/01/2024		395,462		(229)			(229)		6,018	6,018			
P5220317676	TAMPA	FL		12/01/2024		233,425		(96)			(96)		751	751			
P5220317706	IDAHO SPRINGS	CO		12/01/2024		461,005		(219)			(219)		957	957			
P5220317717	KISSIMMEE	FL		12/01/2024		196,599		(60)			(60)		490	490			
P5220317720	ST PETERSBURG	FL		12/01/2024		672,589		(280)			(280)		2,382	2,382			
P5220317723	CHARLOTTE	NC		12/01/2024		367,348		(52)			(52)						
P5220317734	STUDIO CITY	CA		12/01/2024		2,080,931		(280)			(280)		8,551	8,551			
P5220317740	DENTON	TX		12/01/2024		252,182		(108)			(108)		680	680			
P5220317780	MENIFEE	CA		12/01/2024		290,197		(97)			(97)		1,079	1,079			
P5220317786	AUSTIN	TX		12/01/2024		1,022,763		(222)			(222)						
P5220417805	HAMPTON BAYS	NY		12/01/2024		525,028		(322)			(322)		2,766	2,766			
P5220417811	FORT WALTON BEACH	FL		12/01/2024		234,190		(132)			(132)		917	917			
P5220417815	HIGHLAND	CA		12/01/2024		272,182		(95)			(95)		622	622			
P5220417920	PEPPER PIKE	OH		12/01/2024		574,700		(283)			(283)		1,551	1,551			
P5220417925	KATY	TX		12/01/2024		174,320		(47)			(47)		703	703			
P5220417935	NEWPORT BEACH	CA		12/01/2024		505,745		(253)			(253)		1,658	1,658			
P5220417943	MCKINNEY	TX		12/01/2024		521,806		(236)			(236)		1,034	1,034			
P5220417946	FAIRHOPE	AL		12/01/2024		833,819		(202)			(202)		3,270	3,270			
P5220417955	MACON	GA		12/01/2024		163,564		(8)			(8)						
P5220417958	MACON	GA		12/01/2024		174,372		(9)			(9)						
P5220417972	SNELLVILLE	GA		12/01/2024		420,319		(131)			(131)		1,473	1,473			
P5220418010	ATLANTA	GA		12/01/2024		433,385		(205)			(205)		1,232	1,232			
P5220418032	KINGSLAND	TX		12/01/2024		178,028		(56)			(56)		633	633			
P5220418035	KINGSLAND	TX		12/01/2024		179,255		(68)			(68)		633	633			
P5220418060	NAPLES	FL		12/01/2024		357,535		(86)			(86)		1,333	1,333			
P5220418065	WHITTIER	CA		12/01/2024		652,202		(240)			(240)		2,290	2,290			
P5220418192	MONTCLAIR	CA		12/01/2024		531,177		(232)			(232)		1,729	1,729			

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P5220418203	FRISCO	TX		12/01/2024		1,006,886		(271)			(271)		3,566	3,566			
P5220418213	JACKSONVILLE	FL		12/01/2024		506,567		(220)			(220)		1,522	1,522			
P5220418279	SARASOTA	FL		12/01/2024		214,235		(89)			(89)		581	581			
P5220418325	SAINT JOHNS	FL		12/01/2024		456,030		(181)			(181)						
P5220418358	LOS ANGELES	CA		12/01/2024		1,291,022		(515)			(515)		3,731	3,731			
P5220418364	HALEIWA	HI		12/01/2024		1,456,242		(409)			(409)		4,514	4,514			
P5220418391	PHILADELPHIA	PA		12/01/2024		142,518		(12)			(12)		487	487			
P5220418419	CLARKSVILLE	TN		12/01/2024		201,567		(75)			(75)		155	155			
P5220418427	STONE MOUNTAIN	GA		12/01/2024		105,984		(66)			(66)		568	568			
P5220418434	SPRING	TX		12/01/2024		165,620		71			71		863	863			
P5220418444	FARMINGTON	MI		12/01/2024		122,641		(53)			(53)		331	331			
P5220418549	TUCSON	AZ		12/01/2024		329,285		(132)			(132)		5,379	5,379			
P5220418555	GREER	AZ		12/01/2024		217,090		(107)			(107)		594	594			
P5220418562	ANDOVER	KS		12/01/2024		237,324		(64)			(64)		796	796			
P5220418566	LEAD	SD		12/01/2024		249,760		(137)			(137)		1,153	1,153			
P5220418582	SAN JOSE	CA		12/01/2024		1,207,393		(541)			(541)		4,647	4,647			
P5220418622	MIAMI	FL		12/01/2024		908,531		(365)			(365)		2,740	2,740			
P5220418625	WINTER HAVEN	FL		12/01/2024		128,544		(39)			(39)		485	485			
P5220518640	TAMPA	FL		12/01/2024		402,364		(198)			(198)		1,070	1,070			
P5220518643	FRANKLIN	TN		12/01/2024		803,342		(421)			(421)		3,348	3,348			
P5220518645	INDIANAPOLIS	IN		12/01/2024		210,277							214	214			
P5220518653	HOUSTON	TX		12/01/2024		1,087,512		(186)			(186)		3,894	3,894			
P5220518661	PORT ORCHARD	WA		12/01/2024		410,408		(108)			(108)		1,466	1,466			
P5220518716	RIVERDALE	GA		12/01/2024		109,946		(49)			(49)		324	324			
P5220518724	BRANDON	FL		12/01/2024		468,931		(104)			(104)		1,567	1,567			
P5220518729	AUSTIN	TX		12/01/2024		1,128,140							1,425	1,425			
P5220518756	TOMBALL	TX		12/01/2024		284,010		(119)			(119)		819	819			
P5220518780	MOUNTAIN HOME	AR		12/01/2024		203,418		(87)			(87)		751	751			
P5220518785	CHESTER	PA		12/01/2024		127,181		(47)			(47)		399	399			
P5220518794	VISTA	CA		12/01/2024		825,961		(180)			(180)		2,046	2,046			
P5220518798	OAK LAWN	IL		12/01/2024		137,340		(61)			(61)		386	386			
P5220518807	BROOKLYN	OH		12/01/2024		93,347		(35)			(35)		210	210			
P5220518819	SPOKANE	WA		12/01/2024		371,591		(29)			(29)						
P5220518853	CONYERS	GA		12/01/2024		277,016		(74)			(74)		925	925			
P5220518862	CELINA	TX		12/01/2024		620,613		(282)			(282)		1,674	1,674			
P5220518864	BURNET	TX		12/01/2024		437,057		(58)			(58)		1,718	1,718			
P5220518884	SCOTTSDALE	AZ		12/01/2024		318,988		(135)			(135)		1,069	1,069			
P5220518891	SAN ANTONIO	TX		12/01/2024		141,441		(11)			(11)						
P5220518896	WOODLAND HILLS	CA		12/01/2024		304,609		(22)			(22)						
P5220518909	WOLFFORTH	TX		12/01/2024		1,113,992		(317)			(317)		13,704	13,704			
P5220518919	NAMPA	ID		12/01/2024		803,921		(393)			(393)		2,670	2,670			
P5220518922	ALEDO	TX		12/01/2024		145,163		(15)			(15)		537	537			
P5220518963	LE ROY	MN		12/01/2024		202,837		(37)			(37)		756	756			
P5220518965	TAVARES	FL		12/01/2024		680,343		(319)			(319)		2,081	2,081			
P5220519007	PALM SPRINGS	CA		12/01/2024		940,697		(152)			(152)						
P5220519008	MESA	AZ		12/01/2024		426,702		(80)			(80)						
P5220519022	NORTH PALM BEACH	FL		12/01/2024		359,793		(132)			(132)		1,152	1,152			
P5220519040	NEW ORLEANS	LA		12/01/2024		246,642		(118)			(118)		912	912			
P5220519042	DETROIT	MI		12/01/2024		255,328		(519)			(519)		12,764	12,764			
P5220519054	PHILADELPHIA	PA		12/01/2024		145,930		(79)			(79)		479	479			
P5220519056	DICKSON	TN		12/01/2024		92,122		(42)			(42)		248	248			

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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					
P5220519073	ANNANDALE	VA		12/01/2024		721,282		(253)			(253)		2,240	2,240			
P5220519080	FRISCO	TX		12/01/2024		550,388		(230)			(230)		1,367	1,367			
P5220519112	NEWBURGH	NY		12/01/2024		206,650		(92)			(92)		5,414	5,414			
P5220519123	PHILIPSBURG	PA		12/01/2024		190,980		(424)			(424)		4,310	4,310			
P5220519125	PERRIS	CA		12/01/2024		247,404		(109)			(109)		1,011	1,011			
P5220519148	HIALEAH GARDENS	FL		12/01/2024		382,734		(107)			(107)		1,111	1,111			
P5220519154	ROANOKE	TX		12/01/2024		196,268		(71)			(71)		713	713			
P5220519198	HEBRON	IN		12/01/2024		217,482		(93)			(93)		600	600			
P5220519221	LAS VEGAS	NV		12/01/2024		657,091		(291)			(291)		1,973	1,973			
P5220519229	SAN ANTONIO	TX		12/01/2024		194,278		(111)			(111)		1,686	1,686			
P5220519240	INTERVALE	NH		12/01/2024		264,270		(26)			(26)		1,605	1,605			
P5220519245	PORT SAINT LUCIE	FL		12/01/2024		280,592		(95)			(95)		877	877			
P5220519249	IRON STATION	NC		12/01/2024		221,881		(84)			(84)		656	656			
P5220519250	PARKER	CO		12/01/2024		1,907,300		(306)			(306)		7,341	7,341			
P5220519358	FORT WORTH	TX		12/01/2024		192,339		(42)			(42)						
P5220519382	EL DORADO HILLS	CA		12/01/2024		1,328,978		113			113		6,957	6,957			
P5220519426	KISSIMMEE	FL		12/01/2024		297,302		(102)			(102)		910	910			
P5220519432	SPICEWOOD	TX		12/01/2024		405,045		(126)			(126)						
P5220519439	LABELLE	FL		12/01/2024		164,415		16			16		630	630			
P5220519448	KITTRELL	NC		12/01/2024		214,613		(29)			(29)		591	591			
P5220519449	GLENVIEW	IL		12/01/2024		871,543		(192)			(192)		2,918	2,918			
P5220519537	DAVENPORT	FL		12/01/2024		566,482							566	566			
P5220619599	NORTH BAY VILLAGE	FL		12/01/2024		365,644		(104)			(104)		2,218	2,218			
P5220619608	MCKINNEY	TX		12/01/2024		386,198		(101)			(101)		1,456	1,456			
P5220619612	CINCINNATI	OH		12/01/2024		95,164		(26)			(26)		177	177			
P5220619614	KISSIMMEE	FL		12/01/2024		416,384		(52)			(52)		1,467	1,467			
P5220619633	APPLE VALLEY	MN		12/01/2024		199,766		(52)			(52)		627	627			
P5220619637	ORLANDO	FL		12/01/2024		136,299		(39)			(39)		445	445			
P5220619660	PLAINVIEW	TX		12/01/2024		138,424		(49)			(49)		458	458			
P5220619663	SARASOTA	FL		12/01/2024		544,074		(129)			(129)		1,620	1,620			
P5220619665	BONITA SPRINGS	FL		12/01/2024		473,820		(110)			(110)		1,720	1,720			
P5220619670	ORANGE	TX		12/01/2024		327,559		(67)			(67)		2,200	2,200			
P5220619680	CHAPEL HILL	NC		12/01/2024		361,422		(122)			(122)		926	926			
P5220619710	HEBRON	KY		12/01/2024		196,065		(43)			(43)		493	493			
P5220619714	ORLANDO	FL		12/01/2024		366,471		(83)			(83)		969	969			
P5220619737	NAPLES	FL		12/01/2024		399,935		(147)			(147)		2,260	2,260			
P5220619739	YORBA LINDA	CA		12/01/2024		1,106,119		(335)			(335)		3,442	3,442			
P5220619748	GALENA PARK	TX		12/01/2024		84,782		(79)			(79)		3,891	3,891			
P5220619820	ELLENWOOD	GA		08/01/2022		195,976		(63)			(63)		281	281			
P5220619829	LOS ANGELES	CA		12/01/2024		161,467							7,272	7,272			
P5220619831	TUCSON	AZ		12/01/2024		743,859		(180)			(180)		2,316	2,316			
P5220619840	MIMS	FL		12/01/2024		575,997		(191)			(191)		1,458	1,458			
P5220619866	OPELIKA	AL		12/01/2024		211,212		(71)			(71)		1,390	1,390			
P5220619878	GREENVILLE	SC		12/01/2024		129,535		(49)			(49)		901	901			
P5220619908	MEQUON	WI		07/22/2022		528,569		(142)			(142)		1,682	1,682			
P5220619972	SACRAMENTO	CA		12/01/2024		1,080,028		(235)			(235)		2,678	2,678			
P5220619997	CATONSVILLE	MD		12/01/2024		699,531		(213)			(213)		1,722	1,722			
P5220620079	EDGEWATER	NJ		12/01/2024		367,709		(135)			(135)		1,046	1,046			
P5220620095	STOCKBRIDGE	GA		12/01/2024		211,086		(69)			(69)		706	706			
P5220620097	CHARLOTTE	NC		12/01/2024		316,322		(79)			(79)		1,009	1,009			
P5220620121	SPRINGTOWN	TX		01/31/2023		102,933		(32)			(32)		267	267			

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	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					
P5220620189	ASHLAND	VA		12/01/2024		136,015		(162)			(162)		2,295	2,295			
P5220620207	MIAMI	FL		12/01/2024		188,074		(83)			(83)		457	457			
P5220620216	PENSACOLA	FL		12/01/2024		211,256		(48)			(48)		561	561			
P5220620250	GARLAND	TX		12/01/2024		420,874		(136)			(136)		1,274	1,274			
P5220620322	MCHENRY	IL		12/01/2024		100,034		(76)			(76)		842	842			
P5220620327	LAVISTA	NE		12/01/2024		235,973		(104)			(104)		818	818			
P5220620332	AVENTURA	FL		12/01/2024		426,709		(124)			(124)		1,398	1,398			
P5220620343	COTTONWOOD	AZ		12/01/2024		589,491		(217)			(217)		1,714	1,714			
P5220620385	ORLANDO	FL		12/01/2024		323,671		(111)			(111)		859	859			
P5220620395	SANGER	TX		01/31/2023		374,876		(85)			(85)		861	861			
P5220620401	RIVERSIDE	CA		12/01/2024		635,717		(56)			(56)						
P5220620404	PAHRUMP	NV		12/01/2024		232,934		(79)			(79)		603	603			
P5220620497	SEVIERVILLE	TN		12/01/2024		535,792		(173)			(173)		1,300	1,300			
P5220620498	COLUMBUS	OH		12/01/2024		392,461		(48)			(48)		1,457	1,457			
P5220720553	NEWPORT BEACH	CA		12/01/2024		736,768		(66)			(66)						
P5220720564	LEANDER	TX		12/01/2024		1,198,565		(378)			(378)		2,797	2,797			
P5220720577	SAN DIEGO	CA		12/01/2024		337,751		(79)			(79)		1,008	1,008			
P5220720602	DORCHESTER CENTER	MA		12/01/2024		590,678		(239)			(239)		2,983	2,983			
P5220720614	CLARENDON HILLS	IL		12/01/2024		415,402		(163)			(163)		1,305	1,305			
P5220720634	ORMOND BEACH	FL		12/01/2024		214,186		(51)			(51)		621	621			
P5220720660	JOHNSTON	RI		12/01/2024		381,995		(95)			(95)		1,092	1,092			
P5220720664	ATLANTA	GA		12/01/2024		137,169		(66)			(66)		1,898	1,898			
P5220720665	PAWTUCKET	RI		12/01/2024		318,631		(84)			(84)		1,060	1,060			
P5220720671	PROVIDENCE	RI		12/01/2024		261,639		(92)			(92)		1,622	1,622			
P5220720686	COVINGTON	KY		12/01/2024		276,825		(60)			(60)		393	393			
P5220720692	DOTHAN	AL		12/01/2024		136,015		(226)			(226)		3,130	3,130			
P5220720705	PANAMA CITY BEACH	FL		12/01/2024		424,580		(117)			(117)		964	964			
P5220720710	BURLEY	ID		12/01/2024		211,916		(35)			(35)		695	695			
P5220720734	BAKERSFIELD	CA		12/01/2024		211,425		(69)			(69)		340	340			
P5220720735	EL PASO	TX		12/01/2024		121,889		2			2		342	342			
P5220720764	CANTON	TX		12/01/2024		280,295		(83)			(83)						
P5220720787	CITRUS HEIGHTS	CA		12/01/2024		351,954		(36)			(36)						
P5220720796	SAINT CLAIR SHORES	MI		12/01/2024		191,813		(61)			(61)		152	152			
P5220720801	ARLINGTON	TX		12/01/2024		269,095		(13)			(13)		838	838			
P5220720807	DENVER	CO		08/03/2022		706,037		(221)			(221)		1,901	1,901			
P5220720824	BALTIMORE	MD		12/01/2024		707,771		(173)			(173)		2,043	2,043			
P5220720912	CONVERSE	TX		12/01/2024		144,571		(29)			(29)		335	335			
P5220720921	FORT WORTH	TX		12/01/2024		203,606		(58)			(58)		334	334			
P5220720965	CORTLAND	IL		12/01/2024		201,340		(24)			(24)		681	681			
P5220720986	BELTON	TX		12/01/2024		322,788		(84)			(84)		766	766			
P5220720994	GRAHAM	TX		12/01/2024		123,925		(37)			(37)		352	352			
P5220720996	GRAHAM	TX		12/01/2024		125,881		(38)			(38)		357	357			
P5220721000	GRAHAM	TX		12/01/2024		117,713		(21)			(21)		291	291			
P5220721030	AURORA	CO		12/01/2024		393,894		(115)			(115)		891	891			
P5220721053	OTTSVILLE	PA		12/01/2024		592,481		(163)			(163)		1,344	1,344			
P5220721054	WASHINGTON	DC		12/01/2024		223,541		(76)			(76)		2,381	2,381			
P5220721055	MIAMI	FL		12/01/2024		279,890		(17)			(17)						
P5220721066	GUYTON	GA		12/01/2024		275,934		(88)			(88)		648	648			
P5220721074	ONTARIO	CA		12/01/2024		520,508							1,792	1,792			
P5220721076	WOODLAND PARK	NJ		12/01/2024		352,831		(84)			(84)		910	910			
P5220721086	BELLEVILLE	NJ		12/01/2024		314,663		(58)			(58)		1,338	1,338			

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	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					
P5220721095	TAMPA	FL		12/01/2024		448,974		(101)			(101)		1,224	1,224			
P5220721104	PHOENIX	AZ		12/01/2024		197,501		(46)			(46)		725	725			
P5220721106	PHOENIX	AZ		12/01/2024		171,564		(38)			(38)		577	577			
P5220721116	HAMDEN	CT		12/01/2024		325,526		(100)			(100)		3,117	3,117			
P5220721119	COSTA MESA	CA		12/01/2024		2,361,378		(682)			(682)		6,955	6,955			
P5220721156	MOUNTAIN VIEW	CA		12/01/2024		640,601		(111)			(111)		1,995	1,995			
P5220721163	LAS VEGAS	NV		12/01/2024		271,738		(47)			(47)		852	852			
P5220721175	LAFAYETTE	LA		12/01/2024		187,263		(56)			(56)		483	483			
P5220721182	REUNION	FL		12/01/2024		811,592		(270)			(270)		3,325	3,325			
P5220721188	PHILADELPHIA	PA		12/01/2024		163,075		(22)			(22)		275	275			
P5220721212	ANAHEIM	CA		12/01/2024		572,176		63			63		1,984	1,984			
P5220721217	EAGLE	CO		12/01/2024		1,189,465		(417)			(417)		3,956	3,956			
P5220721229	MARS	PA		12/01/2024		596,947		(213)			(213)		1,689	1,689			
P5220721244	ROSEDALE	MD		12/01/2024		366,973		(114)			(114)		1,010	1,010			
P5220721255	BALTIMORE	MD		12/01/2024		166,447		(33)			(33)		450	450			
P5220721274	CHARLOTTE	NC		12/01/2024		168,731		(47)			(47)		589	589			
P5220721281	TRUTH	NM		12/01/2024		144,583		(43)			(43)		545	545			
P5220721305	FORT WORTH	TX		12/01/2024		209,710		(27)			(27)		636	636			
P5220721319	CLEVELAND	OH		12/01/2024		341,357		(132)			(132)		5,348	5,348			
P5220721322	ARLINGTON	TX		12/01/2024		204,057		(63)			(63)		752	752			
P5220721363	FONTANA	CA		12/01/2024		492,312		(117)			(117)		1,345	1,345			
P5220721380	LELAND	NC		12/01/2024		335,192		21			21		1,186	1,186			
P5220721399	FREDERICKSBURG	TX		12/01/2024		437,371		(32)			(32)		1,490	1,490			
P5220721401	BOSTON	MA		12/01/2024		1,278,431		(288)			(288)		3,343	3,343			
P5220721410	VICTORVILLE	CA		12/01/2024		201,955		17			17		684	684			
P5220721421	SAN LEANDRO	CA		12/01/2024		902,473		(115)			(115)						
P5220721428	LONG BEACH TOWNSHIP	NJ		12/01/2024		654,086		(208)			(208)		1,865	1,865			
P5220721488	COLUMBUS	GA		12/01/2024		197,231		(1)			(1)		635	635			
P5220721504	ESTERO	FL		12/01/2024		679,549		(35)			(35)		2,348	2,348			
P5220721517	HOUSTON	TX		12/01/2024		83,220		(20)			(20)						
P5220721535	COLUMBIA	MD		12/01/2024		179,623		(61)			(61)		1,003	1,003			
P5220721550	OCEAN	NJ		12/01/2024		469,826		(101)			(101)		975	975			
P5220721553	ALHAMBRA	CA		12/01/2024		901,222		(47)			(47)						
P5220721555	ROSHARON	TX		12/01/2024		250,268		(19)			(19)		622	622			
P5220721559	ATHENS	TX		12/01/2024		465,845		(58)			(58)		1,301	1,301			
P5220721566	CHICAGO	IL		12/01/2024		274,220		(487)			(487)		635	635			
P5220721568	WALLIS	TX		12/01/2024		797,038		(114)			(114)		2,183	2,183			
P5220821591	HUMBLE	TX		12/01/2024		101,040		(10)			(10)		287	287			
P5220821603	SARASOTA	FL		12/01/2024		647,375		(190)			(190)		2,166	2,166			
P5220821621	LIBERTY	UT		12/01/2024		224,270							2,674	2,674			
P5220821640	BROKEN BOW	OK		12/01/2024		1,197,598		(33)			(33)		3,844	3,844			
P5220821669	ROSENBERG	TX		12/01/2024		313,453		35			35		1,323	1,323			
P5220821671	MIAMI	FL		12/01/2024		403,470		(21)			(21)		1,375	1,375			
P5220821678	LAS VEGAS	NV		12/01/2024		204,752		(61)			(61)		702	702			
P5220821716	TUSCALOOSA	AL		12/01/2024		167,335		(35)			(35)		497	497			
P5220821718	MEDINA	OH		12/01/2024		1,139,689		(317)			(317)		2,636	2,636			
P5220821728	CHICAGO	IL		09/01/2022		332,644		(8)		55,815	55,807		723	723			
P5220821753	ATLANTA	GA		12/01/2024		499,806		(147)			(147)		1,677	1,677			
P5220821754	JACKSONVILLE	FL		12/01/2024		229,453		(36)			(36)		753	753			
P5220821759	RICHBURG	SC		12/01/2024		180,888		(56)			(56)		494	494			
P5220821776	NEEDLES	CA		12/01/2024		105,858		(31)			(31)		303	303			

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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					
P5220821796	ST LOUIS	MO		12/01/2024		186,439		(61)			(61)		657	657			
P5220821806	MARIETTA	GA		12/01/2024		759,797		(209)			(209)		1,723	1,723			
P5220821813	ANNA	TX		12/01/2024		298,033		(36)			(36)		908	908			
P5220821815	CHICAGO	IL		12/01/2024		177,209		(36)			(36)		344	344			
P5220821843	WESLACO	TX		12/01/2024		300,818		(92)			(92)		872	872			
P5220821848	DURANT	OK		12/01/2024		97,532		(10)			(10)		326	326			
P5220821855	SAN ANTONIO	TX		12/01/2024		196,668		(10)			(10)		675	675			
P5220821858	SCHERTZ	TX		12/01/2024		177,583		(9)			(9)		609	609			
P5220821868	CARROLLTON	TX		12/01/2024		338,543		(66)			(66)		540	540			
P5220821895	MINNEAPOLIS	MN		12/01/2024		231,330		(359)			(359)		3,961	3,961			
P5220821955	NEW ORLEANS	LA		12/01/2024		211,126		(53)			(53)		509	509			
P5220821961	RIVIERA BEACH	FL		12/01/2024		170,302		(47)			(47)		383	383			
P5220821964	DISCOVERY BAY	CA		12/01/2024		352,401		57			57		1,187	1,187			
P5220821970	OVIEDO	FL		12/01/2024		424,689		(98)			(98)						
P5220822011	WASHINGTON	DC		12/01/2024		938,050							889	889			
P5220822015	COLTS NECK	NJ		12/01/2024		1,207,840		(248)			(248)		8,655	8,655			
P5220822031	MONTEBELLO	CA		12/01/2024		216,478		(44)			(44)		1,062	1,062			
P5220822043	LIVERMORE	CO		12/01/2024		266,768		(78)			(78)		669	669			
P5220822044	DAYTONA BEACH	FL		12/01/2024		487,737		(48)			(48)						
P5220822067	HOMESTEAD	FL		12/01/2024		187,332		(56)			(56)		480	480			
P5220822068	HOMESTEAD	FL		12/01/2024		187,124		(54)			(54)		480	480			
P5220822094	BROKEN BOW	OK		12/01/2024		1,633,729							3,535	3,535			
P5220822117	CAPE CORAL	FL		12/01/2024		390,496		(124)			(124)		2,158	2,158			
P5220822121	SARASOTA	FL		12/01/2024		216,483		1			1		763	763			
P5220822150	FOLEY	AL		12/01/2024		161,125		(26)			(26)		596	596			
P5220822161	LAS VEGAS	NV		12/01/2024		352,015		(15)			(15)						
P5220822164	BIRMINGHAM	AL		12/01/2024		134,877							365	365			
P5220822165	PHOENIX	AZ		12/01/2024		705,733		(239)			(239)		2,547	2,547			
P5220822167	HOMER GLEN	IL		12/01/2024		493,610		(149)			(149)		1,155	1,155			
P5220822182	LEEDS	AL		12/01/2024		117,349		(34)			(34)		353	353			
P5220822202	REX	GA		12/01/2024		161,403		(53)			(53)		535	535			
P5220822206	MILWAUKEE	WI		12/01/2024		134,493		(39)			(39)		441	441			
P5220822263	MARIETTA	GA		12/01/2024		301,264		(80)			(80)		922	922			
P5220822265	PORTSMOUTH	VA		12/01/2024		230,175		(63)			(63)		579	579			
P5220822278	SOUTH PADRE ISLAND	TX		12/01/2024		1,055,519		(296)			(296)		2,477	2,477			
P5220822291	PONTE VEDRA BEACH	FL		12/01/2024		309,572		(4)			(4)						
P5220822295	OCOEE	FL		12/01/2024		445,456		(124)			(124)		1,031	1,031			
P5220822312	LAHAINA	HI		12/01/2024		294,470		(19)			(19)		1,381	1,381			
P5220822340	MIAMI	FL		12/01/2024		524,853		(232)			(232)		1,780	1,780			
P5220822346	RANGELEY	ME		12/01/2024		182,144		(55)			(55)						
P5220822348	LAKE CHARLES	LA		12/01/2024		278,770							480	480			
P5220822351	CLEVELAND	TN		12/01/2024		241,865		(15)			(15)		726	726			
P5220822380	PANAMA CITY	FL		12/01/2024		1,105,309		(155)			(155)		3,193	3,193			
P5220822400	LINCOLN	NE		12/01/2024		158,335		(51)			(51)		376	376			
P5220822403	SPOTSYLVANIA	VA		12/01/2024		272,544		(133)			(133)		3,855	3,855			
P5220822466	QUEEN CREEK	AZ		12/01/2024		391,842		(110)			(110)		920	920			
P5220822480	PHILADELPHIA	PA		12/01/2024		239,693		(53)			(53)		16	16			
P5220822504	HOPKINS	SC		12/01/2024		198,754		(57)			(57)		473	473			
P5220822515	STAR	ID		12/01/2024		373,757		(141)			(141)		1,279	1,279			
P5220822520	RICKREALL	OR		12/01/2024		858,195		(74)			(74)		2,800	2,800			
P5220822573	KATY	TX		12/01/2024		179,235		(13)			(13)		579	579			

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	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					
P5220822586	DOUGLASVILLE	GA		12/01/2024		258,503		(355)			(355)		8,013	8,013			
P5220822599	EDGEWATER	FL		12/01/2024		222,591		(11)			(11)		708	708			
P5220822618	ANTIOCH	CA		12/01/2024		519,231		(32)			(32)		1,731	1,731			
P5220822619	SEWARD	NE		12/01/2024		251,981		(76)			(76)		684	684			
P5220822622	SHELTON	CT		10/07/2022		270,873		(91)			(91)		670	670			
P5220822626	HOUSTON	TX		12/01/2024		166,849		(27)			(27)		434	434			
P5220822657	GLENDALE	AZ		12/01/2024		489,712		(134)			(134)		1,102	1,102			
P5220822749	SUGARLOAF	CA		12/01/2024		166,196		(45)			(45)		514	514			
P5220922756	GREENSBORO	NC		12/01/2024		1,399,533		(429)			(429)		3,107	3,107			
P5220922771	SANTA ROSA BEACH	FL		12/01/2024		511,172		(129)			(129)		1,340	1,340			
P5220922785	WEST PALM BEACH	FL		09/27/2022		142,337		(38)			(38)		508	508			
P5220922813	SCOTTSDALE	AZ		12/01/2024		413,935		(51)			(51)		2,154	2,154			
P5220922838	BROKEN BOW	OK		12/01/2024		399,343							469	469			
P5220922843	CLERMONT	FL		12/01/2024		319,442		9			9		1,128	1,128			
P5220922846	CLERMONT	FL		12/01/2024		320,131		9			9		1,131	1,131			
P5220922851	FAR ROCKAWAY	NY		12/01/2024		473,748		(29)			(29)		1,580	1,580			
P5220922874	NAPLES	FL		12/01/2024		567,128		(48)			(48)		1,837	1,837			
P5220922952	CANTON	GA		12/01/2024		199,735		(54)			(54)		606	606			
P5220922967	TUCSON	AZ		12/01/2024		499,955		(141)			(141)		1,475	1,475			
P5220922970	OKLAHOMA CITY	OK		12/01/2024		131,914		(38)			(38)		267	267			
P5220922974	DUNEDIN	FL		12/01/2024		428,062		(8)			(8)		424	424			
P5220922997	DOUGLASVILLE	GA		12/01/2024		376,986		(119)			(119)		865	865			
P5220923004	ARGYLE	TX		12/01/2024		482,757		(79)			(79)		1,440	1,440			
P5220923025	ROY	UT		12/01/2024		751,409		(906)			(906)						
P5220923032	BRIGHTON	CO		12/01/2024		628,970		81			81		2,261	2,261			
P5220923044	BRENTWOOD	CA		12/01/2024		528,371		(46)			(46)		1,757	1,757			
P5220923048	ORLANDO	FL		12/01/2024		432,721		(467)			(467)		5,509	5,509			
P5220923054	MARCO ISLAND	FL		12/01/2024		296,070		(47)			(47)		878	878			
P5220923085	RICHMOND HILL	NY		12/01/2024		453,492		(39)			(39)		1,477	1,477			
P5220923103	MONTEREY PARK	CA		12/01/2024		340,385		(54)			(54)		4,497	4,497			
P5220923134	QUAKERTOWN	PA		12/01/2024		364,905		(45)			(45)		824	824			
P5220923136	PANAMA CITY	FL		12/01/2024		195,098		(55)			(55)		573	573			
P5220923141	WATERBURY	CT		12/01/2024		235,682		(75)			(75)		571	571			
P5220923170	SUN CITY WEST	AZ		12/01/2024		389,717		(33)			(33)		1,263	1,263			
P5220923193	TURLOCK	CA		12/01/2024		322,559		(88)			(88)		973	973			
P5220923199	ATLANTA	GA		12/01/2024		126,988		(42)			(42)		3,875	3,875			
P5220923203	HOUSTON	TX		12/01/2024		185,883		(62)			(62)		1,863	1,863			
P5220923211	CHULA VISTA	CA		12/01/2024		130,886		(115)			(115)		953	953			
P5220923214	BOULDER	CO		12/01/2024		105,108		(37)			(37)		294	294			
P5220923216	REUNION	FL		12/01/2024		153,538		(42)			(42)		474	474			
P5220923229	CHARLOTTE	NC		12/01/2024		249,778		(21)			(21)		737	737			
P5220923235	MORGANTON	GA		12/01/2024		461,478		(73)			(73)		2,900	2,900			
P5220923237	KISSIMMEE	FL		12/01/2024		253,824		(18)			(18)		894	894			
P5220923343	DALLAS	TX		12/01/2024		236,935		(61)			(61)						
P5220923362	ORLANDO	FL		12/01/2024		160,290		(50)			(50)		366	366			
P5220923413	REDONDO BEACH	CA		12/01/2024		661,925		(53)			(53)		2,188	2,188			
P5220923417	FONTANA	CA		12/01/2024		398,790		(416)			(416)		9,415	9,415			
P5220923422	GWYNN OAK	MD		12/01/2024		240,627		(62)			(62)		1,115	1,115			
P5220923432	LOS ANGELES	CA		12/01/2024		349,108		(35)			(35)		773	773			
P5220923468	BRONX	NY		12/01/2024		674,594		(59)			(59)		2,243	2,243			
P5220923470	BRONX	NY		12/01/2024		784,468		(68)			(68)		2,609	2,609			

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	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					
P5220923474	PHILADELPHIA	PA		12/01/2024		198,311		(20)			(20)		413	413			
P5220923535	EL PASO	TX		12/01/2024		515,963		(156)			(156)		1,123	1,123			
P5220923546	ST PETE BEACH	FL		12/01/2024		236,350		(72)			(72)		525	525			
P5220923590	MIAMI	FL		12/01/2024		637,308		(44)			(44)		2,123	2,123			
P5220923597	ALBUQUERQUE	NM		12/01/2024		207,836		(14)			(14)		678	678			
P5220923599	RIO RANCHO	NM		12/01/2024		201,345		(16)			(16)		753	753			
P5220923601	BIXBY	OK		12/01/2024		1,046,969		(72)			(72)		3,417	3,417			
P5220923603	NAPLES	FL		12/01/2024		384,622		(105)			(105)		1,176	1,176			
P5220923605	HOUSTON	TX		12/01/2024		678,313		(190)			(190)		3,550	3,550			
P5220923607	POWAY	CA		12/01/2024		759,155		(73)			(73)		5,045	5,045			
P5220923634	LOGANVILLE	GA		12/01/2024		1,242,291		(370)			(370)		2,643	2,643			
P5220923656	WILMINGTON	DE		12/01/2024		104,946		(16)			(16)		217	217			
P5220923661	GILBERT	AZ		12/01/2024		595,826		(167)			(167)		1,484	1,484			
P5220923666	BETHANY	CT		12/01/2024		624,179		(191)			(191)		1,386	1,386			
P5220923742	RIVERSIDE	CA		12/01/2024		225,800		(67)			(67)		656	656			
P5220923767	FREEHOLD	NJ		12/01/2024		249,475		(69)			(69)		774	774			
P5220923770	WEBSTER CITY	IA		12/01/2024		307,215		(105)			(105)		298	298			
P5220923817	HENRICO	VA		12/01/2024		159,745		(24)			(24)		320	320			
P5220923832	NASHVILLE	TN		12/01/2024		541,253		(90)			(90)		1,117	1,117			
P5220923888	NEWBURGH	NY		12/01/2024		321,932		(84)			(84)						
P5220923959	CAPE CORAL	FL		12/01/2024		286,934		(59)			(59)		552	552			
P5220923972	CORAL SPRINGS	FL		12/01/2024		568,746		104			104		2,438	2,438			
P5220924043	JERSEY CITY	NJ		12/01/2024		1,396,358							3,176	3,176			
P5221024122	WOODBRIDGE	VA		12/01/2024		358,187		(13)			(13)		825	825			
P5221024140	DIBERVILLE	MS		12/01/2024		185,885		(33)			(33)		801	801			
P5221024150	ARIZONA CITY	AZ		12/01/2024		190,387		(38)			(38)		452	452			
P5221024151	DALLAS	TX		12/01/2024		1,263,539		(363)			(363)		3,189	3,189			
P5221024157	KALAMA	WA		12/01/2024		279,205		543			543		1,543	1,543			
P5221024166	HIALEAH	FL		07/06/2022		700,164		579			579						
P5221024172	HOUSTON	TX		12/01/2024		108,850		(203)			(203)		5,029	5,029			
P5221024218	ORANGE BEACH	AL		12/01/2024		1,019,642		(263)			(263)		2,583	2,583			
P5221024232	LA PLACE	LA		12/01/2024		166,675		(33)			(33)		413	413			
P5221024239	WINNETKA	IL		12/01/2024		1,525,273		(496)			(496)		4,977	4,977			
P5221024250	FULSHEAR	TX		12/01/2024		688,437		(72)			(72)		1,600	1,600			
P5221024255	HOUSTON	TX		12/01/2024		346,284		(105)			(105)		1,574	1,574			
P5221024267	BROOKFIELD	CT		12/01/2024		407,903		(58)			(58)		696	696			
P5221024276	JACKSONVILLE	FL		12/01/2024		221,911		(61)			(61)		467	467			
P5221024282	MIAMI	FL		12/01/2024		421,206							700	700			
P5221024285	LAS VEGAS	NV		12/01/2024		305,979		(66)			(66)		693	693			
P5221024287	SANTA MARIA	CA		12/01/2024		643,492		(114)			(114)		1,865	1,865			
P5221024334	PORT HUENEME	CA		12/01/2024		370,126		(90)			(90)		3,423	3,423			
P5221024350	TIMONIUM	MD		12/01/2024		678,153		(56)			(56)		1,951	1,951			
P5221024357	DURANT	OK		12/01/2024		181,544		(46)			(46)		533	533			
P5221024371	COCHRANVILLE	PA		12/01/2024		354,677		(123)			(123)		957	957			
P5221024423	MANISTEE	MI		12/01/2024		97,921							92	92			
P5221024427	MONTGOMERY	AL		12/01/2024		215,294		(25)			(25)		599	599			
P5221024470	SPRINGDALE	AR		12/01/2024		512,572		(234)			(234)		3,724	3,724			
P5221024525	OAKWOOD	GA		12/01/2024		430,858		(65)			(65)		1,131	1,131			
P5221024527	OAKWOOD	GA		12/01/2024		431,338		(69)			(69)		1,131	1,131			
P5221024537	NORTH RICHLAND HILLS	TX		12/01/2024		265,037		(74)			(74)		1,052	1,052			
P5221024543	LANSING	IL		12/01/2024		247,766		(54)			(54)		741	741			

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					
P5221024544	LOMPOC	CA		12/01/2024		551,541		(78)			(78)		941	941			
P5221024547	WATERBURY	CT		12/01/2024		281,622							2,182	2,182			
P5221024555	SPOKANE	WA		12/01/2024		347,601		(61)			(61)						
P5221024584	LONG BEACH	CA		12/01/2024		295,740		(97)			(97)		800	800			
P5221024595	PIEDMONT	SC		12/01/2024		255,147		(111)			(111)		830	830			
P5221024597	PALM BAY	FL		12/01/2024		203,148							539	539			
P5221024603	HOHENWALD	TN		12/01/2024		398,196		(160)			(160)		2,048	2,048			
P5221024617	NORTH MYRTLE BEACH	SC		12/01/2024		333,226		(138)			(138)		1,615	1,615			
P5221024653	RICHMOND	TX		12/01/2024		350,002		(85)			(85)		915	915			
P5221024673	SANTA MARIA	CA		12/01/2024		514,333		(120)			(120)		1,178	1,178			
P5221024675	MIDLAND	TX		12/01/2024		778,358							469	469			
P5221024701	RIVER VALE	NJ		12/01/2024		1,321,247		(15)			(15)						
P5221024714	LOWELL	MA		12/01/2024		176,714		(19)			(19)		509	509			
P5221024716	LEMONT	IL		12/01/2024		116,312		(27)			(27)		1,543	1,543			
P5221024718	MONROE	CT		12/01/2024		136,276		(24)			(24)		1,590	1,590			
P5221024774	LEMONT	IL		12/01/2024		130,565		(29)			(29)		1,547	1,547			
P5221024850	SPRING HILL	FL		12/01/2024		256,922		(33)			(33)		648	648			
P5221024860	MIRAMAR	FL		12/01/2024		296,328		(84)			(84)						
P5221024888	FRESNO	CA		12/01/2024		128,335		(31)			(31)		501	501			
P5221024890	SOUTH EUCLID	OH		12/01/2024		114,292		(15)			(15)		212	212			
P5221024892	CHEEKTOWAGA	NY		12/01/2024		177,168		(94)			(94)		2,552	2,552			
P5221024959	HOT SPRINGS	AR		12/01/2024		268,776		(372)			(372)		2,606	2,606			
P5221024975	HASLET	TX		12/01/2024		596,791		(45)			(45)		2,632	2,632			
P5221025002	MILL CREEK	IN		12/01/2024		351,896		(75)			(75)		844	844			
P5221025004	CHALMETTE	LA		12/01/2024		175,184		(50)			(50)		377	377			
P5221025061	BLAINE	TN		12/01/2024		372,235		(125)			(125)		4,494	4,494			
P5221025099	JACKSON	TN		12/01/2024		146,228		(56)			(56)		895	895			
P5221025123	HERNANDO	MS		12/01/2024		444,577		(57)			(57)		1,354	1,354			
P5221025131	ATLANTA	GA		12/01/2024		289,013		(17)			(17)		629	629			
P5221025164	WESTBURY	NY		12/01/2024		514,557		(151)			(151)		1,067	1,067			
P5221025168	JACKSONVILLE	FL		12/01/2024		211,786		(60)			(60)		418	418			
P5221025199	HAMILTON	NJ		12/01/2024		139,154		(38)			(38)		387	387			
P5221025201	ORLANDO	FL		12/01/2024		995,877		(167)			(167)						
P5221025203	LAREDO	TX		12/01/2024		207,238		(52)			(52)						
P5221025231	POMPANO BEACH	FL		12/01/2024		202,955		(64)			(64)		667	667			
P5221025234	GROTON	CT		12/01/2024		172,534		(31)			(31)		391	391			
P5221025268	GROSSE POINTE SHORES	MI		12/01/2024		589,581		(115)			(115)		372	372			
P5221025270	LAUREL	MD		12/01/2024		424,810		(126)			(126)		2,649	2,649			
P5221025332	DALLAS	TX		12/01/2024		255,830		(386)			(386)						
P5221125388	SAINT LOUIS	MO		12/01/2024		179,670		(62)			(62)		527	527			
P5221125453	ROWLETT	TX		12/01/2024		286,331		(74)			(74)		781	781			
P5221125455	WINTER HAVEN	FL		12/01/2024		273,158		(60)			(60)		660	660			
P5221125457	BOYNTON BEACH	FL		12/01/2024		266,602		(53)			(53)		732	732			
P5221125461	MOUNTAIN HOME	ID		12/01/2024		175,658		(4)			(4)						
P5221125464	SOUTH KINGSTOWN	RI		12/01/2024		346,185		(42)			(42)		2,734	2,734			
P5221125468	FORT WORTH	TX		12/01/2024		298,771		(61)			(61)		762	762			
P5221125516	ALAMO HEIGHTS	TX		12/01/2024		665,295		(194)			(194)		2,689	2,689			
P5221125524	ROME	GA		12/01/2024		167,424		(54)			(54)		402	402			
P5221125527	STONE MOUNTAIN	GA		12/01/2024		229,146		(50)			(50)		529	529			
P5221125695	DAVENPORT	FL		12/01/2024		412,222		(43)			(43)		764	764			
P5221125757	ANNAPOLIS	MD		12/01/2024		407,315		(43)			(43)		1,052	1,052			

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	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					
P5221125759	BAILEY	CO		12/01/2024		165,303		(39)			(39)		275	275			
P5221125837	ROSWELL	GA		12/01/2024		597,386		(104)			(104)		1,589	1,589			
P5221125856	DECATUR	GA		12/01/2024		196,024		(45)			(45)		311	311			
P5221125868	ORANGE BEACH	AL		12/01/2024		375,793		(44)			(44)		671	671			
P5221125870	CHANDLER	AZ		12/01/2024		394,990		(47)			(47)						
P5221125874	SUGAR LAND	TX		12/01/2024		666,037		(128)			(128)		1,529	1,529			
P5221125880	CYPRESS	TX		12/01/2024		461,645		(66)			(66)		1,957	1,957			
P5221125891	LAREDO	TX		12/01/2024		298,386		(43)			(43)		621	621			
P5221125937	SLIDELL	LA		12/01/2024		249,160		(73)			(73)		524	524			
P5221125993	SOUR LAKE	TX		12/07/2022		274,072		(61)			(61)						
P5221126049	PLYMOUTH	MN		12/16/2022		475,686		(85)			(85)						
P5221126056	LOUISVILLE	KY		12/01/2024		190,307		(140)			(140)		2,538	2,538			
P5221126073	STRATFORD	CT		12/01/2024		334,283		(131)			(131)		8,107	8,107			
P5221126108	READING	PA		12/01/2024		100,072		(30)			(30)		231	231			
P5221126114	LAS VEGAS	NV		12/01/2024		331,415		(83)			(83)		768	768			
P5221126142	ROYAL PALM BEACH	FL		12/01/2024		149,041		(56)			(56)		438	438			
P5221126153	BRIDGEPORT	CT		12/01/2024		263,232							192	192			
P5221126176	NEW ORLEANS	LA		12/01/2024		131,305		(13)			(13)		229	229			
P5221126198	ALLENTOWN	PA		12/01/2024		136,405		(14)			(14)		161	161			
P5221126235	TOMBALL	TX		12/01/2024		293,147		(94)			(94)		667	667			
P5221126250	PORT SAINT LUCIE	FL		12/01/2024		297,650		(94)			(94)		2,248	2,248			
P5221126264	JACKSON	MS		12/01/2024		150,418		(2)			(2)		289	289			
P5221126272	HEBER SPRINGS	AR		12/01/2024		115,141		(26)			(26)		232	232			
P5221126282	BOCA RATON	FL		12/01/2024		649,348		(161)			(161)		13,038	13,038			
P5221126299	GREENEVILLE	TN		12/01/2024		241,039		(58)			(58)		363	363			
P5221126332	LAKELAND	FL		12/01/2024		324,644		(75)			(75)		766	766			
P5221126334	GLOCESTER	RI		12/01/2024		672,920		(189)			(189)		2,304	2,304			
P5221126336	MIRAMAR BEACH	FL		12/01/2024		485,385		(310)			(310)		3,178	3,178			
P5221126369	RIVER EDGE	NJ		02/06/2023		679,146		(21)			(21)		1,911	1,911			
P5221126380	KELLER	TX		12/01/2024		396,335		(107)			(107)		870	870			
P5221226441	HENDERSON	NV		12/01/2024		614,147		(221)			(221)		5,610	5,610			
P5221226492	DUNN	NC		12/01/2024		136,418		(34)			(34)		235	235			
P5221226509	DAYTON	OH		12/01/2024		121,580		(32)			(32)		299	299			
P5221226513	OCEANSIDE	CA		12/01/2024		249,182		(80)			(80)		430	430			
P5221226527	ABBEVILLE	AL		12/01/2024		193,327		(22)			(22)		470	470			
P5221226545	LAKE WORTH	FL		12/01/2024		143,253		(35)			(35)		345	345			
P5221226585	BARTLETT	TN		12/01/2024		378,860		(273)			(273)		2,370	2,370			
P5221226595	WITTMANN	AZ		12/01/2024		479,068		(57)			(57)		1,451	1,451			
P5221226603	THEODORE	AL		12/01/2024		387,537		(69)			(69)		827	827			
P5221226655	ATLANTA	GA		12/01/2024		657,456		(120)			(120)		1,525	1,525			
P5221226664	BEAUFORT	SC		12/01/2024		995,865		(297)			(297)		2,124	2,124			
P5221226699	MANCHESTER	MI		12/01/2024		252,195		(71)			(71)		524	524			
P5221226701	CUMBERLAND	VA		12/01/2024		247,811		(45)			(45)		403	403			
P5221226714	HILLSBORO	TX		12/01/2024		197,257		(50)			(50)		324	324			
P5221226717	PALM BEACH GARDENS	FL		12/01/2024		942,544		(192)			(192)		2,830	2,830			
P5221226737	APOPKA	FL		12/01/2024		205,710		(17)			(17)						
P5221226800	TRAVELERS REST	SC		12/01/2024		553,315		(132)			(132)		1,004	1,004			
P5221226832	ALVA	FL		12/01/2024		477,578		(127)		53,317	53,190		705	705			
P5221226882	OXFORD	GA		12/01/2024		328,036		(58)			(58)		383	383			
P5221226893	PALISADE	CO		12/01/2024		309,642		(147)			(147)		1,419	1,419			
P5221226909	MORROW	GA		12/01/2024		213,026		(46)			(46)		347	347			

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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					
P5221226975	LAS VEGAS	NV		12/01/2024		159,048		(35)			(35)		124	124			
P5221227000	MIAMI	FL		12/01/2024		446,152		(59)			(59)		1,184	1,184			
P5221227006	ACWORTH	GA		12/01/2024		404,374		(73)			(73)		244	244			
P5221227066	REDFORD	MI		12/01/2024		104,662		(9)			(9)		196	196			
P5221227077	REDFORD	MI		12/01/2024		106,451		(6)			(6)		197	197			
P5221227112	JUPITER	FL		12/01/2024		446,593		(74)			(74)		1,085	1,085			
P5221227113	REDFORD	MI		12/01/2024		110,343		(29)			(29)		307	307			
P5221227149	BALTIMORE	MD		12/01/2024		230,546		(22)			(22)						
P5221227154	COVINGTON	GA		12/01/2024		145,516		(77)			(77)		665	665			
P5221227192	SALEM	OR		01/19/2023		426,187		(33)			(33)		825	825			
P5221227224	SEFFNER	FL		12/01/2024		378,496		(60)			(60)		807	807			
P5221227241	HAMPTON	VA		12/01/2024		173,636		(57)			(57)		358	358			
P5221227252	ELIZABETH	NJ		12/01/2024		367,889		(45)			(45)		701	701			
P5221227268	DORAL	FL		12/01/2024		476,698		(99)			(99)		1,093	1,093			
P5230127353	WASHINGTON	IN		12/01/2024		97,607		(7)			(7)		196	196			
P5230127371	SOUTHAVEN	MS		12/01/2024		437,889		(41)			(41)		566	566			
P5230127387	BROWNS MILLS	NJ		12/01/2024		254,418		(33)			(33)		546	546			
P5230127410	MILPITAS	CA		12/01/2024		361,210		(55)			(55)		745	745			
P5230127448	BOERNE	TX		12/01/2024		505,128		(124)			(124)		852	852			
P5230127571	DUNCANVILLE	TX		12/01/2024		170,177		(16)			(16)		373	373			
P5230127630	MCDONOUGH	GA		12/01/2024		412,123		(20)			(20)		1,119	1,119			
P5230127773	SANDIA PARK	NM		12/01/2024		205,641		(406)			(406)		115,870	115,870			
P5230127892	SOUTH LAKE TAHOE	CA		12/01/2024		2,151,469		(709)			(709)		5,528	5,528			
P5230127964	MYRTLE BEACH	SC		12/01/2024		313,580		(47)			(47)		824	824			
P5230127967	COOKEVILLE	TN		12/01/2024		242,625		(83)			(83)		1,637	1,637			
P5230128038	NEW ORLEANS	LA		12/01/2024		74,014		(7)			(7)		197	197			
P5230128070	EATONTON	GA		12/01/2024		582,705		(160)			(160)		1,143	1,143			
P5230128191	SAN ANTONIO	TX		12/01/2024		142,060		(48)			(48)		363	363			
P5230128226	BRIDGEPORT	CT		12/01/2024		142,600		(37)			(37)		280	280			
P5230128277	NEW ORLEANS	LA		12/01/2024		160,761		(1,360)			(1,360)		26,156	26,156			
P5230128292	QUINLAN	TX		12/01/2024		232,359		(18)			(18)		959	959			
P5230128376	RICHMOND	TX		12/01/2024		222,006		(47)			(47)		895	895			
P5230128415	LUBBOCK	TX		12/01/2024		116,272		(37)			(37)		365	365			
P5230128450	SPRING	TX		12/01/2024		311,617		(47)			(47)		4,720	4,720			
P5230128491	CYPRESS	TX		12/01/2024		421,679		(103)			(103)		831	831			
P5230128501	NORTH MIAMI BEACH	FL		12/01/2024		415,782		(68)			(68)		356	356			
P5230228584	ODESSA	TX		12/01/2024		247,849		(31)			(31)		515	515			
P5230228725	ATLANTA	GA		12/01/2024		183,591		(64)			(64)		470	470			
P5230228799	DESTIN	FL		12/01/2024		884,387		(305)			(305)						
P5230228822	LA PUENTE	CA		12/01/2024		490,144		(137)			(137)		1,323	1,323			
P5230228969	JACKSONVILLE	FL		12/01/2024		174,168		(40)			(40)		471	471			
P5230228977	RUSKIN	FL		12/01/2024		231,616		(56)			(56)		610	610			
P5230228983	FAIRPLAY	MD		12/01/2024		245,063		(77)			(77)		570	570			
P5230229035	LAGUNA WOODS	CA		12/01/2024		241,582		(374)			(374)		3,543	3,543			
P5230229055	MILLINGTON	TN		12/01/2024		220,199		(13)			(13)		474	474			
P5230229059	MORGANVILLE	NJ		12/01/2024		881,942		(252)			(252)		1,706	1,706			
P5230229063	LEESBURG	FL		12/01/2024		430,615		(114)			(114)		1,138	1,138			
P5230229078	CAPE CORAL	FL		12/01/2024		135,353		14			14		757	757			
P5230229091	RICHFIELD	OH		12/01/2024		283,631		(45)			(45)		674	674			
P5230229118	KATY	TX		12/01/2024		644,801		(110)			(110)		1,303	1,303			
P5230229124	BOCA RATON	FL		12/01/2024		364,450		(85)			(85)		797	797			

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					
P5230229188	SAN JOSE	CA		12/01/2024		390,133		(160)			(160)		2,735	2,735			
P5230229194	SAN TAN VALLEY	AZ		12/01/2024		390,083		69			69		970	970			
P5230229230	NORTH BRUNSWICK	NJ		12/01/2024		273,684		(77)			(77)		832	832			
P5230229233	MYRTLE BEACH	SC		12/01/2024		153,487		(11)			(11)		361	361			
P5230229251	BURLINGTON	WI		12/01/2024		317,247		(38)			(38)		654	654			
P5230229257	HAMMOND	LA		12/01/2024		362,570		(18)			(18)		937	937			
P5230229291	NORTH AURORA	IL		12/01/2024		272,993		(37)			(37)		530	530			
P5230229305	COLLEGEVILLE	PA		12/01/2024		232,136		(29)			(29)		697	697			
P5230229323	POINCIANA	FL		12/01/2024		275,096		(48)			(48)		746	746			
P5230229332	OLDSMAR	FL		12/01/2024		470,122		(89)			(89)		2,411	2,411			
P5230229351	BRASELTON	GA		12/01/2024		427,966		(70)			(70)		807	807			
P5230229373	FORT WORTH	TX		12/01/2024		196,825		(108)			(108)		2,449	2,449			
P5230229425	LITHONIA	GA		12/01/2024		80,543		(26)			(26)		177	177			
P5230229447	SAN ANTONIO	TX		12/01/2024		330,435		(72)			(72)		744	744			
P5230229448	ATLANTA	GA		12/01/2024		217,078		(89)			(89)		552	552			
P5230229465	NAPLES	FL		12/01/2024		279,115		(50)			(50)		727	727			
P5230229477	MECHANICSVILLE	VA		12/01/2024		112,017		(106)			(106)		803	803			
P5230229516	SARASOTA	FL		12/01/2024		572,129		(170)			(170)		1,264	1,264			
P5230229522	LAS VEGAS	NV		12/01/2024		1,037,970		20,736			20,736						
P5230229536	CORPUS CHRISTI	TX		12/01/2024		197,617		(8)			(8)		477	477			
P5230229550	MEMPHIS	TN		12/01/2024		1,036,541		(151)			(151)		1,715	1,715			
P5230229555	PROSPER	TX		12/01/2024		617,114		(176)			(176)		1,557	1,557			
P5230229655	CRYSTAL BEACH	TX		12/01/2024		746,527		(770)			(770)		52,564	52,564			
P5230229670	ORANGE BEACH	AL		12/01/2024		562,765		(193)			(193)		1,526	1,526			
P5230229722	MADISON	GA		12/01/2024		996,677		(145)			(145)		2,482	2,482			
P5230229729	AUSTELL	GA		12/01/2024		214,937		(47)			(47)		463	463			
P5230229767	ALBUQUERQUE	NM		12/01/2024		167,000		(24)			(24)		259	259			
P5230229780	BRONX	NY		12/01/2024		407,560		(129)			(129)		978	978			
P5230229823	LITTLE RIVER	SC		12/01/2024		191,580		10			10		514	514			
P5230229855	HIALEAH	FL		12/01/2024		273,134		(14)			(14)		607	607			
P5230229867	FORT WORTH	TX		12/01/2024		292,222		(33)			(33)		740	740			
P5230229878	HOUSTON	TX		12/01/2024		100,740		(29)			(29)		191	191			
P5230229978	SAN ANTONIO	TX		12/01/2024		132,266		(16)			(16)		306	306			
P5230230006	ROSEMARY BEACH	FL		12/01/2024		720,971		(69)			(69)		1,050	1,050			
P5230330114	HOMESTEAD	FL		12/01/2024		204,177		(70)			(70)		485	485			
P5230330115	DEERFIELD BEACH	FL		12/01/2024		444,419		(44)			(44)		1,310	1,310			
P5230330193	HOUSTON	TX		12/01/2024		705,466		(195)			(195)		1,834	1,834			
P5230330201	SAN ANTONIO	TX		12/01/2024		264,932		(85)			(85)		631	631			
P5230330212	HENRICO	VA		12/01/2024		181,985		(32)			(32)						
P5230330217	THOUSAND PALMS	CA		12/01/2024		211,709							174	174			
P5230330222	PEMBROKE PINES	FL		12/01/2024		444,386		(36)			(36)		1,321	1,321			
P5230330301	SCOTCH PLAINS	NJ		03/16/2023		1,571,028		(265)			(265)		(29,429)	(29,429)			
P5230330335	HOUSTON	TX		12/01/2024		331,850		(56)			(56)		785	785			
P5230330352	LEHIGH ACRES	FL		12/01/2024		268,377		(44)			(44)		874	874			
P5230330376	SNELLVILLE	GA		12/01/2024		473,771		(139)			(139)		377	377			
P5230330409	BONITA SPRINGS	FL		12/01/2024		175,938		(13)			(13)		817	817			
P5230330415	MISSOURI CITY	TX		12/01/2024		733,520		(188)			(188)		1,950	1,950			
P5230330460	HUMBLE	TX		12/01/2024		372,489		(138)			(138)		2,344	2,344			
P5230330462	POWDER SPGS	GA		12/01/2024		301,147		(54)			(54)		708	708			
P5230330466	NEW MILFORD	CT		12/01/2024		247,678		(29)			(29)		1,063	1,063			
P5230330510	NEWBURG	PA		12/01/2024		493,419		(226)			(226)		3,219	3,219			

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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					
P5230330533	LAS VEGAS	NV		12/01/2024		389,141		(109)			(109)		1,090	1,090			
P5230330553	LAS VEGAS	NV		12/01/2024		329,211		(31)			(31)		806	806			
P5230330556	HOLLYWOOD	FL		12/01/2024		390,893		(47)			(47)		1,514	1,514			
P5230330563	PUEBLO WEST	CO		12/01/2024		561,170		(96)			(96)		922	922			
P5230330594	LONGBOAT KEY	FL		12/01/2024		886,769		(245)			(245)		2,681	2,681			
P5230330610	INDIANAPOLIS	IN		12/01/2024		381,751		(83)			(83)		2,711	2,711			
P5230330619	KISSIMMEE	FL		12/01/2024		308,173		(82)			(82)		1,633	1,633			
P5230330644	KATY	TX		12/01/2024		135,432		(52)			(52)		358	358			
P5230330656	LAUDERDALE LAKES	FL		12/01/2024		128,695		(28)			(28)		434	434			
P5230330663	TOMBALL	TX		12/01/2024		413,256		(135)			(135)		1,059	1,059			
P5230330721	BATON ROUGE	LA		12/01/2024		160,675		(38)			(38)		1,343	1,343			
P5230330732	TALLAHASSEE	FL		12/01/2024		128,704		(36)			(36)						
P5230330733	PALM HARBOR	FL		12/01/2024		1,064,992		(203)			(203)						
P5230330766	WOODSTOCK	GA		12/01/2024		344,706		(46)			(46)		722	722			
P5230330773	MIAMI	FL		12/01/2024		1,389,261		(280)			(280)		3,257	3,257			
P5230330794	PHOENIX	AZ		12/01/2024		99,855		(14)			(14)		540	540			
P5230330820	MANASSAS PARK	VA		12/01/2024		264,745		(81)			(81)		589	589			
P5230330836	KEIZER	OR		12/01/2024		303,359		(35)			(35)		860	860			
P5230330889	HAMPTON	VA		12/01/2024		119,936		(39)			(39)		266	266			
P5230330892	SPOKANE VALLEY	WA		12/01/2024		490,110		(108)			(108)		917	917			
P5230330901	YORK	PA		12/01/2024		83,021		(5)			(5)		195	195			
P5230330915	GULF BREEZE	FL		12/01/2024		355,607		(72)			(72)		699	699			
P5230330916	BURLESON	TX		12/01/2024		467,210		43			43		624	624			
P5230330920	SWEETWATER	FL		12/01/2024		561,585		(53)			(53)						
P5230330967	ATLANTA	GA		12/01/2024		133,205		(16)			(16)		275	275			
P5230330969	NORTH MYRTLE BEACH	SC		12/01/2024		527,609		(71)			(71)		1,358	1,358			
P5230330990	KERRVILLE	TX		12/01/2024		325,801		(77)			(77)		2,304	2,304			
P5230330997	BALTIMORE	MD		12/01/2024		99,846		(16)			(16)		271	271			
P5230331000	DALLAS	TX		12/01/2024		194,262		(60)			(60)		391	391			
P5230331068	SEVIERVILLE	TN		12/01/2024		748,371		(93)			(93)		1,694	1,694			
P5230331094	TAVERNIER	FL		12/01/2024		1,564,891		(501)			(501)		4,039	4,039			
P5230331098	LEANDER	TX		12/01/2024		194,427		(21)			(21)						
P5230331116	KNOXVILLE	TN		12/01/2024		135,997		(65)			(65)		368	368			
P5230331124	SARASOTA	FL		12/01/2024		124,411		(14)			(14)		277	277			
P5230331127	BLOOMINGTON	IN		12/01/2024		184,694		(7)			(7)		159	159			
P5230331191	PORT SAINT LUCIE	FL		12/01/2024		280,088		12			12		747	747			
P5230331194	HOLLYWOOD	FL		12/01/2024		442,014		(132)			(132)		942	942			
P5230331222	SCOTTDALE	GA		12/01/2024		565,731		(40)			(40)						
P5230331248	SURFSIDE	FL		12/01/2024		602,329		(167)			(167)		3,985	3,985			
P5230331286	PERRIS	CA		12/01/2024		342,470		(149)			(149)		828	828			
P5230331298	CYPRESS	TX		12/01/2024		632,256		(191)			(191)		1,605	1,605			
P5230331312	CELEBRATION	FL		12/01/2024		468,109		(81)			(81)		895	895			
P5230331319	CHESTER	NJ		12/01/2024		452,727		(912)			(912)		132,554	132,554			
P5230331346	WAXHAW	NC		12/01/2024		714,777		(201)			(201)		1,489	1,489			
P5230331357	WESLEY CHAPEL	FL		12/01/2024		243,920		(82)			(82)		881	881			
P5230331358	CHESTERFIELD	VA		12/01/2024		567,027		(127)			(127)		1,237	1,237			
P5230331370	ORLANDO	FL		12/01/2024		178,344							274	274			
P5230331371	CRANFORD	NJ		12/01/2024		184,056		(24)			(24)		474	474			
P5230331373	PARKER	CO		08/13/2025		703,361		(301)			(301)		3,366	3,366			
P5230331386	NORTH PORT	FL		12/01/2024		199,735		(59)			(59)		463	463			
P5230331397	EMPORIA	KS		12/01/2024		136,812		(6)			(6)		330	330			

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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					
P5230331423	SAINT LOUIS	MO		12/01/2024		98,292		(28)			(28)		203	203			
P5230331444	NAMPA	ID		12/01/2024		436,278		(70)			(70)		1,314	1,314			
P5230331468	CEDAR CREEK	TX		12/01/2024		475,053		(131)			(131)		6,026	6,026			
P5230331473	MIAMI	FL		12/01/2024		399,441		(110)			(110)		1,040	1,040			
P5230331481	MCCORDSVILLE	IN		12/01/2024		395,209		(44)			(44)		1,085	1,085			
P5230331495	WONDER LAKE	IL		12/01/2024		202,884		(59)			(59)		523	523			
P5230331500	LONGWOOD	FL		12/01/2024		328,301		(140)			(140)		10,607	10,607			
P5230331510	MIRAMAR BEACH	FL		12/01/2024		352,753		(41)			(41)		875	875			
P5230331525	BUSHNELL	FL		12/01/2024		401,889		(110)			(110)		1,045	1,045			
P5230331554	LEHIGH ACRES	FL		12/01/2024		316,216		(44)			(44)		458	458			
P5230331555	LAWTON	OK		12/01/2024		118,672		(14)			(14)		378	378			
P5230331559	CARROLLTON	TX		12/01/2024		338,006		(66)			(66)		4,493	4,493			
P5230331572	EADS	TN		12/01/2024		728,421		(228)			(228)						
P5230331588	ZEPHYRHILLS	FL		12/01/2024		286,406		(12)			(12)		51,136	51,136			
P5230331604	HIGHLAND	IL		12/01/2024		194,786		(55)			(55)		250	250			
P5230331633	CARY	NC		12/01/2024		183,467		(57)			(57)		427	427			
P5230331672	CONWAY	SC		12/01/2024		238,477		(27)			(27)		592	592			
P5230331683	PIGEON	MI		12/01/2024		173,215		(36)			(36)		415	415			
P5230331721	WAVERLY	VA		12/01/2024		488,539		(116)			(116)		1,233	1,233			
P5230331766	EAST STROUDSBURG	PA		12/01/2024		241,597		(104)			(104)		2,094	2,094			
P5230331791	SARASOTA	FL		12/01/2024		153,969		(50)			(50)		331	331			
P5230431824	AUSTIN	TX		12/01/2024		391,015		3			3		1,335	1,335			
P5230431830	BETHEL	CT		12/01/2024		253,029		(132)			(132)		1,120	1,120			
P5230431868	BULLHEAD CITY	AZ		12/01/2024		187,724		(26)			(26)		487	487			
P5230431875	MUSTANG	OK		12/01/2024		175,461		(29)			(29)		360	360			
P5230431917	HOUSTON	TX		03/23/2023		486,115		(20)			(20)						
P5230431922	TUCSON	AZ		12/01/2024		191,275		(57)			(57)		475	475			
P5230431931	BATON ROUGE	LA		12/01/2024		704,671		(75)			(75)						
P5230431957	ORLANDO	FL		12/01/2024		333,219		(96)			(96)		939	939			
P5230432012	CHANDLER	AZ		12/01/2024		587,761		(195)			(195)		1,407	1,407			
P5230432026	NORFOLK	VA		12/01/2024		160,339		(18)			(18)		377	377			
P5230432035	HENRICO	VA		12/01/2024		132,141		(14)			(14)		356	356			
P5230432048	DAVENPORT	FL		12/01/2024		205,983		(14)			(14)		642	642			
P5230432059	PALM HARBOR	FL		12/01/2024		133,856		17			17		3,585	3,585			
P5230432060	SURPRISE	AZ		12/01/2024		216,169		(34)			(34)		718	718			
P5230432068	SPRINGDALE	AR		12/01/2024		160,866		(11)			(11)		546	546			
P5230432074	PLANO	TX		12/01/2024		840,268		(280)			(280)		1,988	1,988			
P5230432113	PHILADELPHIA	PA		12/01/2024		206,878		(56)			(56)		488	488			
P5230432127	PITMAN	NJ		12/01/2024		262,677		(54)			(54)		1,060	1,060			
P5230432168	CARTERSVILLE	GA		12/01/2024		49,965		(1,662)			(1,662)		9,659	9,659			
P5230432170	CORAL SPRINGS	FL		12/01/2024		335,956		(99)			(99)		946	946			
P5230432194	HAINES CITY	FL		12/01/2024		386,041		37			37		999	999			
P5230432199	ST. GEORGE	UT		12/01/2024		865,436		(184)			(184)		2,407	2,407			
P5230432205	ALLENDALE	MI		12/01/2024		479,891		(165)			(165)		1,263	1,263			
P5230432252	WEST PALM BEACH	FL		12/01/2024		1,042,843							755	755			
P5230432261	MARY ESTHER	FL		12/01/2024		143,610		(19)			(19)		345	345			
P5230432383	LAS VEGAS	NV		12/01/2024		289,802		(50)			(50)		632	632			
P5230432396	LOS ANGELES	CA		12/01/2024		406,299		(138)			(138)		1,123	1,123			
P5230432406	CHANNELVIEW	TX		12/01/2024		203,481		(17)			(17)		516	516			
P5230432409	TAMPA	FL		12/01/2024		310,179		(66)			(66)		552	552			
P5230432410	MIAMI	FL		12/01/2024		364,797		(115)			(115)		1,305	1,305			

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					
P5230432419	EAGLE PASS	TX		12/01/2024		214,183		(72)			(72)		567	567			
P5230432431	MAUMEE	OH		12/01/2024		334,637		(95)			(95)		869	869			
P5230432435	CAPE CORAL	FL		12/01/2024		230,674		(78)			(78)		523	523			
P5230432465	GREENVILLE	SC		12/01/2024		189,289		(61)			(61)		531	531			
P5230432478	ROCKTON	IL		12/01/2024		225,374		(48)			(48)		627	627			
P5230432557	SPRING	TX		12/01/2024		175,995		(57)			(57)		422	422			
P5230432579	ROLLING HILLS EST	CA		12/01/2024		1,844,571		(257)			(257)						
P5230432607	TUSKEGEE INSTITUTE	AL		12/01/2024		79,522		(18)			(18)		189	189			
P5230432671	SAINT CLOUD	FL		12/01/2024		545,314		(140)			(140)		929	929			
P5230432672	EAST HARTFORD	CT		12/01/2024		99,452		(16)			(16)		285	285			
P5230432677	MIDLOTHIAN	TX		12/01/2024		190,054		(96)			(96)		2,168	2,168			
P5230432706	NORTH MYRTLE BEACH	SC		12/01/2024		201,829		(22)			(22)		568	568			
P5230432720	KINSTON	NC		12/01/2024		81,065		(35)			(35)		741	741			
P5230432780	OCEANSIDE	CA		12/01/2024		449,754		(98)			(98)		1,336	1,336			
P5230432872	PAINESVILLE	OH		12/01/2024		146,485		7			7		377	377			
P5230432873	MISSION	TX		12/01/2024		496,395		(127)			(127)		1,682	1,682			
P5230432886	MOUNT PLEASANT	SC		12/01/2024		1,023,551		(258)			(258)		1,916	1,916			
P5230432891	QUEEN CREEK	AZ		12/01/2024		992,767		(158)			(158)		2,190	2,190			
P5230432899	INGLEWOOD	CA		12/01/2024		686,982		(11)			(11)		1,471	1,471			
P5230432927	WAKE FOREST	NC		12/01/2024		194,344		(43)			(43)		398	398			
P5230432939	NEWBERG	OR		12/01/2024		375,156		(103)			(103)		806	806			
P5230432992	ST. JOHNS	FL		12/01/2024		464,025		(132)			(132)		3,351	3,351			
P5230433030	TAYLOR	UT		12/01/2024		644,888		(64)			(64)		1,805	1,805			
P5230433058	PHOENIX	AZ		12/01/2024		231,797		22			22		620	620			
P5230433097	MESA	AZ		12/01/2024		202,331		(26)			(26)		450	450			
P5230433112	MIAMI	FL		12/01/2024		959,905		(90)			(90)						
P5230433169	HENDERSON	NV		12/01/2024		277,359		(40)			(40)		819	819			
P5230433208	PINELLAS PARK	FL		12/01/2024		94,817		(15)			(15)		355	355			
P5230433246	LOXAHATCHEE	FL		12/01/2024		423,209		(107)			(107)		933	933			
P5230433253	SCOTTSDALE	AZ		12/01/2024		438,620		(131)			(131)		1,179	1,179			
P5230433287	WHITEHALL	NY		05/16/2023		141,068		(57)			(57)		644	644			
P5230433347	MISSION	TX		12/01/2024		104,126		(202)			(202)		5,416	5,416			
P5230433361	GREENSBORO	NC		12/01/2024		186,589		(64)			(64)		37,418	37,418			
P5230433367	SAN TAN VALLEY	AZ		12/01/2024		220,504		(65)			(65)		555	555			
P5230433386	NORTH CHESTERFIELD	VA		12/01/2024		291,240							602	602			
P5230433395	CHARLOTTESVILLE	VA		12/01/2024		357,247		(88)			(88)		899	899			
P5230433412	SODDY DAISY	TN		12/01/2024		226,996		(61)			(61)		542	542			
P5230433414	BUDA	TX		12/01/2024		151,800		(46)			(46)		243	243			
P5230433418	MATTAPAN	MA		12/01/2024		130,381		(72)			(72)		11,871	11,871			
P5230433430	PORT SAINT LUCIE	FL		12/01/2024		377,580		(100)			(100)		764	764			
P5230433440	ATLANTA	GA		12/01/2024		104,983		(39)			(39)		196	196			
P5230533509	MEMPHIS	TN		12/01/2024		125,101		(32)			(32)		317	317			
P5230533526	PARKLAND	FL		12/01/2024		597,602		(114)			(114)		1,728	1,728			
P5230533554	CHARLESTON	SC		12/01/2024		331,822		(104)			(104)		495	495			
P5230533586	LAKE WORTH	FL		12/01/2024		268,693		(41)			(41)		591	591			
P5230533591	APEX	NC		12/01/2024		204,764		(52)			(52)		606	606			
P5230533596	NEW HILL	NC		12/01/2024		282,081		(79)			(79)		814	814			
P5230533600	CARY	NC		12/01/2024		347,583		(97)			(97)		1,003	1,003			
P5230533617	PEORIA	AZ		12/01/2024		889,003		(280)			(280)		2,320	2,320			
P5230533743	LOXAHATCHEE	FL		12/01/2024		676,742		(170)			(170)		1,514	1,514			
P5230533745	ANTIOCH	TN		12/01/2024		408,645		(109)			(109)		839	839			

SCHEDULE B - PART 3

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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					
P5230533764	CASTRO VALLEY	CA		12/01/2024		1,142,204							2,049	2,049			
P5230533844	KEY LARGO	FL		12/01/2024		459,713		(123)			(123)		1,215	1,215			
P5230533862	FORT LUPTON	CO		12/01/2024		607,397		(18)			(18)		3,801	3,801			
P5230533866	WINTER HAVEN	FL		12/01/2024		233,988		27			27		616	616			
P5230533868	CARY	NC		12/01/2024		201,216		(68)			(68)		553	553			
P5230533958	SAINT GEORGE	UT		12/01/2024		393,611		(88)			(88)		1,086	1,086			
P5230533979	BATON ROUGE	LA		12/01/2024		248,871							200	200			
P5230534052	OXNARD	CA		12/01/2024		481,888		(81)			(81)		2,568	2,568			
P5230534091	MENTOR	OH		12/01/2024		173,953		(47)			(47)		449	449			
P5230534181	ORANGE BEACH	AL		12/01/2024		459,949		(51)			(51)		839	839			
P5230534185	ARLINGTON	TX		12/01/2024		215,153		(35)			(35)		1,684	1,684			
P5230534230	GILCHRIST	TX		12/01/2024		680,966		(122)			(122)		1,625	1,625			
P5230534256	SEATTLE	WA		12/01/2024		408,299		(107)			(107)		566	566			
P5230534258	HUTTO	TX		12/01/2024		220,874		(71)			(71)		525	525			
P5230534355	UNIVERSITY HEIGHTS	OH		12/01/2024		432,267		(34)			(34)		1,268	1,268			
P5230534420	EAST HAMPTON	NY		12/01/2024		843,669		(258)			(258)		1,803	1,803			
P5230534424	ATHENS	ME		12/01/2024		178,732		(56)			(56)		398	398			
P5230534426	MIAMI	FL		12/01/2024		283,123		(57)			(57)		414	414			
P5230534431	SUPERIOR	CO		12/01/2024		299,527		(91)			(91)		674	674			
P5230534437	PORT SAINT LUCIE	FL		12/01/2024		261,785		(40)			(40)		659	659			
P5230534443	BRONX	NY		12/01/2024		533,647		(155)			(155)		1,048	1,048			
P5230534448	CHEEKTOWAGA	NY		12/01/2024		229,007		(77)			(77)		564	564			
P5230534480	BRENTWOOD	TN		12/01/2024		1,342,691		(181)			(181)		4,094	4,094			
P5230534488	QUINCY	MA		12/01/2024		326,719		(109)			(109)		743	743			
P5230534491	NORTH ATTLEBORO	MA		12/01/2024		408,109		(129)			(129)		914	914			
P5230534495	BINGHAMTON	NY		12/01/2024		98,372		(30)			(30)		186	186			
P5230534506	CHEEKTOWAGA	NY		12/01/2024		129,758		(40)			(40)		279	279			
P5230534508	ATLANTIC CITY	NJ		12/01/2024		138,184		(40)			(40)		264	264			
P5230534510	ALBANY	GA		12/01/2024		135,745		(61)			(61)		3,289	3,289			
P5230534512	WINTER HAVEN	FL		12/01/2024		129,285							86	86			
P5230534514	CAPE CORAL	FL		12/01/2024		326,114		(75)			(75)		543	543			
P5230534527	DULUTH	GA		12/01/2024		1,105,548		(331)			(331)		2,845	2,845			
P5230534541	NORTH MIAMI BEACH	FL		12/01/2024		204,607		(59)			(59)		414	414			
P5230534544	MOUNT VERNON	NY		12/01/2024		462,630		(137)			(137)		942	942			
P5230534551	PROVIDENCE	RI		12/01/2024		274,212		(93)			(93)		600	600			
P5230534553	TUCSON	AZ		12/01/2024		191,030		(58)			(58)		430	430			
P5230534559	CHEEKTOWAGA	NY		12/01/2024		173,362		(49)			(49)		330	330			
P5230534564	LINDEN	NJ		12/01/2024		399,336		(116)			(116)		784	784			
P5230534567	BUFFALO	NY		12/01/2024		120,694		(34)			(34)		200	200			
P5230534573	LITCHFIELD	CT		12/01/2024		182,135		(61)			(61)		932	932			
P5230534575	BRONX	NY		12/01/2024		746,737		(132)			(132)						
P5230534579	MIAMI	FL		12/01/2024		354,325		(105)			(105)		717	717			
P5230534581	WOODSIDE	NY		12/01/2024		381,431		(125)			(125)		1,028	1,028			
P5230534588	BROOKLYN	NY		12/01/2024		696,451		(202)			(202)		1,206	1,206			
P5230534591	HOUSTON	TX		12/01/2024		152,977		(49)			(49)		352	352			
P5230534607	PHOENIX	AZ		12/01/2024		215,466							1,243	1,243			
P5230534616	ESPANOLA	NM		12/01/2024		226,286		(105)			(105)		687	687			
P5230534634	BRONX	NY		12/01/2024		564,267		(192)			(192)		1,242	1,242			
P5230534636	FAR ROCKAWAY	NY		12/01/2024		486,994		(70)			(70)						
P5230534663	AUBREY	TX		12/01/2024		643,497		(123)			(123)						
P5230534672	GEORGETOWN	TX		12/01/2024		839,598							2,141	2,141			

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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					
P5230534733	KENDALL PARK	NJ		12/01/2024		512,114		(153)			(153)		1,096	1,096			
P5230534757	RICHMOND	VA		12/01/2024		319,765		(40)			(40)		884	884			
P5230534764	KISSIMMEE	FL		12/01/2024		171,884		(32)			(32)		445	445			
P5230534792	FREDERICK	MD		12/01/2024		229,520		(55)			(55)		591	591			
P5230534795	BOULDER	CO		12/01/2024		387,964		(113)			(113)		583	583			
P5230534866	SCOTTSDALE	AZ		12/01/2024		256,179		(50)			(50)		709	709			
P5230534903	HENRICO	VA		12/01/2024		202,694		(36)			(36)		562	562			
P5230534914	DAMASCUS	OR		12/01/2024		195,537		(935)			(935)		17,252	17,252			
P5230534955	PHILADELPHIA	PA		12/01/2024		286,562		(84)			(84)		647	647			
P5230534959	PANAMA CITY BEACH	FL		12/01/2024		230,005		(8)			(8)		598	598			
P5230534963	ARLINGTON	TX		12/01/2024		227,020							314	314			
P5230534965	TEMPLE HILLS	MD		12/01/2024		126,133		(217)			(217)		2,888	2,888			
P5230534971	WILMINGTON	NC		12/01/2024		215,353		(50)			(50)		11,475	11,475			
P5230534977	SEVIERVILLE	TN		12/01/2024		809,919		(129)			(129)		1,888	1,888			
P5230535002	TEMPE	AZ		12/01/2024		226,338		(36)			(36)		118	118			
P5230535009	WEST PALM BEACH	FL		12/01/2024		352,995		(84)			(84)		1,286	1,286			
P5230535014	SARASOTA	FL		12/01/2024		309,195		(61)			(61)		693	693			
P5230535018	NORTH MIAMI BEACH	FL		12/01/2024		289,078		(16)			(16)		95	95			
P5230535135	DINGMANS FERRY	PA		12/01/2024		110,261		(43)			(43)		290	290			
P5230535419	AZUSA	CA		12/01/2024		296,276		(97)			(97)		1,475	1,475			
P5230535478	BRISTOL	PA		12/01/2024		153,237		(19)			(19)		421	421			
P5230535480	PANAMA CITY	FL		12/01/2024		165,937		(31)			(31)		391	391			
P5230535482	HYANNIS	MA		12/01/2024		216,107		(23)			(23)		2,100	2,100			
P5230535485	MARGATE	FL		12/01/2024		365,169		(33)			(33)						
P5230535489	DAVENPORT	FL		12/01/2024		202,829		(75)			(75)		517	517			
P5230635674	LAS VEGAS	NV		12/01/2024		205,746		(72)			(72)		538	538			
P5230635687	YULEE	FL		12/01/2024		249,239		(34)			(34)						
P5230635702	NAVARRE	FL		12/01/2024		379,011		(100)			(100)		1,001	1,001			
P5230635704	WOODBURN	OR		12/01/2024		275,296							739	739			
P5230635822	JACKSONVILLE	FL		12/01/2024		200,365		(31)			(31)		685	685			
P5230635916	MIAMI LAKES	FL		12/01/2024		357,234		(74)			(74)		1,068	1,068			
P5230635976	NEW ORLEANS	LA		12/01/2024		202,506		(35)			(35)		463	463			
P5230636013	PHILADELPHIA	PA		12/01/2024		132,479		(47)			(47)		1,051	1,051			
P5230636221	WINDERMERE	FL		12/01/2024		743,757		(120)			(120)						
P5230636591	NEWARK	DE		12/01/2024		200,068		(71)			(71)		310	310			
P5230636740	SEVIERVILLE	TN		12/01/2024		1,487,888		(227)			(227)		3,881	3,881			
P5230637065	DORAVILLE	GA		12/01/2024		232,847		(74)			(74)		735	735			
P5230637246	DOWNINGTOWN	PA		12/01/2024		349,000		(82)			(82)		4,488	4,488			
P5230637318	ORLANDO	FL		12/01/2024		192,037		(44)			(44)		457	457			
P5230637336	CHEYENNE	WY		12/01/2024		153,172		(46)			(46)		462	462			
P5230737522	SARASOTA	FL		12/01/2024		230,274		(57)			(57)		692	692			
P5230737872	LAWRENCEVILLE	GA		12/01/2024		495,114		(99)			(99)		795	795			
P5230737912	LEESBURG	FL		12/01/2024		117,862		(33)			(33)		229	229			
P5230738009	KISSIMMEE	FL		12/01/2024		410,350		(100)			(100)		924	924			
P5230738162	ACTON	CA		12/01/2024		260,729		(32)			(32)		533	533			
P5230738184	NAPERVILLE	IL		12/01/2024		319,642		(39)			(39)		653	653			
P5230738185	LUTSEN	MN		09/07/2023		280,989		(83)			(83)		975	975			
P5230738200	FORT WORTH	TX		12/01/2024		209,400		(33)			(33)		1,603	1,603			
P5230738204	MEMPHIS	TN		12/01/2024		124,791		(41)			(41)		313	313			
P5230738215	WILLIAMSPORT	MD		12/01/2024		153,875		(221)			(221)		5,526	5,526			
P5230738244	MANCHESTER	TN		12/01/2024		255,720		(78)			(78)		412	412			

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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					
P5230738245	CHINO	CA		12/01/2024		507,276		(51)			(51)		1,251	1,251			
P5230738249	BRADENTON	FL		12/01/2024		483,738		(64)			(64)		1,118	1,118			
P5230738254	CHICAGO	IL		12/01/2024		135,910		7			7		306	306			
P5230738257	BUDA	TX		12/01/2024		355,914		37			37		963	963			
P5230738334	BROOKSVILLE	FL		12/01/2024		256,820		(110)			(110)		6,938	6,938			
P5230738340	WOODMERE	NY		12/01/2024		478,314		(66)			(66)		1,182	1,182			
P5230738358	PUEBLO	CO		12/01/2024		164,585		(25)			(25)		531	531			
P5230738387	TITUSVILLE	FL		12/01/2024		102,602							175	175			
P5230738405	CLEVELAND	OH		12/01/2024		499,392							1,180	1,180			
P5230839294	MONT BELVIEU	TX		12/01/2024		229,022		(11)			(11)		190	190			
P5230941590	CHICAGO	IL		12/01/2024		75,245		(10)			(10)		170	170			
P5230941894	DENTON	TX		12/01/2024		176,525		(23)			(23)						
P5231043524	MONTGOMERY	TX		12/01/2024		195,217		(36)			(36)		481	481			
P5231044664	MASTIC BEACH	NY		12/01/2024		252,085		(78)			(78)		481	481			
P5231044680	AVENTURA	FL		12/01/2024		151,081		(9)			(9)		258	258			
P5231045045	WESTLAKE	OH		12/01/2024		111,472		(29)			(29)		226	226			
P5231145801	MIAMI	FL		12/01/2024		1,222,171		(249)			(249)		3,170	3,170			
P5231145823	CHARLOTTE	NC		12/01/2024		364,435		(40)			(40)		676	676			
P5231145963	FRESNO	TX		12/01/2024		278,763		(12)			(12)		504	504			
P5231146065	LOGANDALE	NV		12/01/2024		517,272		(102)			(102)		987	987			
P5231146110	BRENTWOOD	TN		12/01/2024		397,731		(101)			(101)		660	660			
P5231146376	BRANDON	MS		12/01/2024		439,379		(100)			(100)		2,976	2,976			
P5231146416	JACKSONVILLE	FL		12/01/2024		79,690		(19)			(19)						
P5231146437	WINSTON SALEM	NC		12/01/2024		107,701		(11)			(11)		247	247			
P5231146594	LAS VEGAS	NV		12/01/2024		347,328		(19)			(19)		835	835			
P5231146659	CONWAY	SC		12/01/2024		181,977							132	132			
P5231147037	ADEL	GA		12/01/2024		271,731		(30)			(30)		489	489			
P5231147115	HUNTSVILLE	OH		12/01/2024		168,887		(28)			(28)		230	230			
P5231147375	DECATUR	GA		12/01/2024		627,854		(184)			(184)		1,300	1,300			
P5231147487	MIRAMAR	FL		12/01/2024		279,062		(9)			(9)						
P5231147713	JACKSONVILLE	FL		12/01/2024		300,411		(70)			(70)		978	978			
P5231248337	PARK CITY	IL		12/01/2024		85,018		(803)			(803)		3,064	3,064			
P5231249078	EDGEWATER	FL		12/01/2024		235,336		(73)			(73)		563	563			
P5231249172	TALLAHASSEE	FL		12/01/2024		272,220		(83)			(83)		651	651			
P5240151610	FORT WORTH	TX		12/01/2024		958,280		(103)			(103)		2,738	2,738			
P5240355235	PETALUMA	CA		12/01/2024		301,687		(112)			(112)		778	778			
P5240355441	CAVE JUNCTION	OR		12/01/2024		507,995		(65)			(65)		521	521			
P5240355505	BOERNE	TX		12/01/2024		476,353		(73)			(73)		772	772			
P5240355619	ST. PETERSBURG	FL		12/01/2024		259,978		(39)			(39)		673	673			
P5240356221	TRINITY	FL		12/01/2024		1,393,473		(149)			(149)		4,929	4,929			
P5240356257	PROVO	UT		12/01/2024		343,536		(94)			(94)		778	778			
P5240357005	BROOKLYN	NY		12/01/2024		1,408,557		(203)			(203)		3,404	3,404			
P5240357180	LAS VEGAS	NV		12/01/2024		206,558		(26)			(26)		246	246			
P5240457250	SALINAS	CA		12/01/2024		586,339							967	967			
P5240457693	LAHAINA	HI		12/01/2024		920,623		(320)			(320)		57,481	57,481			
P5240457745	CASSELBERRY	FL		12/01/2024		318,346		(55)			(55)		750	750			
P5240457964	GOODYEAR	AZ		12/01/2024		351,163		80			80		948	948			
P5240458319	DUNCANVILLE	TX		12/01/2024		285,251		(82)			(82)		595	595			
P5240458367	SCHILLER PARK	IL		12/01/2024		88,614		(15)			(15)		2,817	2,817			
P5240458452	CHARLOTTE	NC		12/01/2024		690,143		(126)			(126)		1,474	1,474			
P5240458463	PEA RIDGE	AR		12/01/2024		448,580		(68)			(68)		696	696			

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					
P5240458473	COMMERCE	GA		12/01/2024		315,044		(60)			(60)		4,017	4,017			
P5240459262	BARBOURSVILLE	WV		12/01/2024		144,706		(20)			(20)		369	369			
P5240459297	LOS ANGELES	CA		12/01/2024		867,242		34,543			34,543						
P5240459356	MESQUITE	TX		12/01/2024		170,659		(42)			(42)		373	373			
P5240459505	EWA BEACH	HI		12/01/2024		1,253,796		(205)			(205)		2,914	2,914			
P5240459533	HALLANDALE BEACH	FL		12/01/2024		241,035		(113)			(113)		10,244	10,244			
P5240459581	EAST CHICAGO	IN		12/01/2024		246,545		(13)			(13)		572	572			
P5240459689	SELMA	NC		07/26/2024		535,112		(168)			(168)		1,209	1,209			
P5240459766	FARMINGTON	NM		12/01/2024		379,195		(55)			(55)		464	464			
P5240459851	KENTWOOD	MI		12/01/2024		239,872		(48)			(48)		532	532			
P5240459868	POCONO SUMMIT	PA		12/01/2024		314,015		(113)			(113)		1,304	1,304			
P5240459907	VANCOUVER	WA		12/01/2024		398,706		(63)			(63)		1,047	1,047			
P5240459909	LAS VEGAS	NV		12/01/2024		124,671		(14)			(14)						
P5240459916	CUMMING	GA		12/01/2024		1,057,358		(211)			(211)		2,176	2,176			
P5240459962	KEY WEST	FL		12/01/2024		471,997		(166)			(166)		2,223	2,223			
P5240460006	PHOENIX	AZ		12/01/2024		287,725		(176)			(176)		7,411	7,411			
P5240460037	TUSCALOOSA	AL		12/01/2024		126,005		(37)			(37)		257	257			
P5240560237	FRISCO	TX		05/16/2024		616,505							415	415			
P5240560399	AVONDALE	AZ		12/01/2024		407,499		(70)			(70)		825	825			
P5240560414	BRICK	NJ		12/01/2024		370,431		(82)			(82)		879	879			
P5240560425	THOMASTON	GA		12/01/2024		97,625		(50)			(50)		576	576			
P5240560431	DENTON	TX		12/01/2024		253,896		(14)			(14)		612	612			
P5240560504	CASPER	WY		12/01/2024		159,173		(58)			(58)		345	345			
P5240560512	LAKE IN THE HILLS	IL		12/01/2024		664,786		(130)			(130)		1,751	1,751			
P5240560580	WESTON	FL		12/01/2024		1,026,468		(321)			(321)		3,933	3,933			
P5240560591	LOUISA	VA		12/01/2024		159,189							139	139			
P5240560595	MIAMI	FL		12/01/2024		192,253		(34)			(34)		493	493			
P5240560637	LAS VEGAS	NV		12/01/2024		608,119		(54)			(54)		1,027	1,027			
P5240560740	HONAKER	VA		12/01/2024		121,504		(29)			(29)		201	201			
P5240560756	ALLEN	TX		12/01/2024		293,100		(46)			(46)		665	665			
P5240560766	FLORENCE	SC		12/01/2024		295,616		(61)			(61)		499	499			
P5240560781	SPRING	TX		12/01/2024		857,518		(160)			(160)		1,861	1,861			
P5240560790	WESTON	FL		12/01/2024		1,194,396		(33)			(33)						
P5240560799	HUNGERFORD	TX		12/01/2024		867,074		(123)			(123)		2,021	2,021			
P5240560837	ALTAMONTE SPRINGS	FL		12/01/2024		307,858		(80)			(80)		533	533			
P5240560856	JACKSONVILLE BEACH	FL		12/01/2024		285,157		(99)			(99)		646	646			
P5240560881	DANBURY	CT		06/26/2024		675,843		(253)			(253)		1,451	1,451			
P5240560910	RENO	NV		12/01/2024		1,049,616							839	839			
P5240561159	JOHNS CREEK	GA		12/01/2024		1,133,226		(234)			(234)						
P5240561180	LEESBURG	VA		12/01/2024		451,768		(58)			(58)		751	751			
P5240561249	MCKINNEY	TX		12/01/2024		59,498		(134)			(134)		11,817	11,817			
P5240561254	ROSHARON	TX		12/01/2024		208,908		(4)			(4)		346	346			
P5240561257	LONGVIEW	TX		12/01/2024		96,488		(2)			(2)		251	251			
P5240561308	ASTORIA	NY		12/01/2024		615,922		(198)			(198)		1,623	1,623			
P5240561315	NAPLES	FL		12/01/2024		931,270		(122)			(122)		2,495	2,495			
P5240561330	WILLINGBORO	NJ		12/01/2024		272,783		(51)			(51)		542	542			
P5240561345	NORTH VERNON	IN		12/01/2024		103,101		(33)			(33)		246	246			
P5240561375	MIAMI	FL		12/01/2024		245,265		(72)			(72)		635	635			
P5240561394	SAINT THOMAS	PA		12/01/2024		117,023		5			5		243	243			
P5240561405	MISSION	TX		12/01/2024		238,040		(58)			(58)		586	586			
P5240561424	GULFPORT	MS		12/01/2024		193,727		(6)			(6)		158	158			

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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					
P5240561503	OLYMPIA	WA		12/01/2024		300,196		(82)			(82)		708	708			
P5240561621	PARMA	OH		12/01/2024		175,573		(3)			(3)		308	308			
P5240561703	WINNABOW	NC		12/01/2024		215,154		(79)			(79)		875	875			
P5240561725	SAN MARCOS	TX		12/01/2024		483,708		27			27		1,277	1,277			
P5240561726	EL CAMPO	TX		12/01/2024		143,590		(56)			(56)		889	889			
P5240561728	FRANKLIN	VA		12/01/2024		121,458		(33)			(33)		315	315			
P5240561744	EVANSVILLE	IN		12/01/2024		85,004		(23)			(23)		174	174			
P5240561769	GAINESVILLE	GA		12/01/2024		168,943		(18)			(18)		548	548			
P5240561781	HOLLISTER	MO		12/01/2024		59,567		(1,343)			(1,343)		11,963	11,963			
P5240561807	LAS VEGAS	NV		12/01/2024		199,703		(127)			(127)		1,560	1,560			
P5240561815	NORTH CHESTERFIELD	VA		12/01/2024		361,847		(80)			(80)		635	635			
P5240561924	SAVANNAH	MO		12/01/2024		278,178		(90)			(90)		796	796			
P5240561928	MIAMI	FL		12/01/2024		184,615		(37)			(37)		427	427			
P5240561930	WILLIS	TX		12/01/2024		88,088		(32)			(32)		209	209			
P5240561958	NEW CARROLLTON	MD		12/01/2024		104,303		(9)			(9)		777	777			
P5240562026	HENDERSONVILLE	NC		12/01/2024		442,597		(447)			(447)		4,364	4,364			
P5240562032	MARATHON	FL		12/01/2024		265,592		(73)			(73)		687	687			
P5240562097	CHARLESTON	SC		12/01/2024		369,274		(346)			(346)		8,956	8,956			
P5240562126	SEATAC	WA		12/01/2024		707,071		(128)			(128)						
P5240562170	INDIANAPOLIS	IN		12/01/2024		297,117		(52)			(52)		742	742			
P5240562201	SEVIERVILLE	TN		12/01/2024		983,676		(104)			(104)		2,299	2,299			
P5240562208	HOUSTON	TX		12/01/2024		107,911		(33)			(33)		264	264			
P5240562224	FORT WORTH	TX		12/01/2024		388,629		(77)			(77)		897	897			
P5240562231	BROKEN BOW	OK		12/01/2024		428,038		(91)			(91)		995	995			
P5240562295	PATERSON	NJ		12/01/2024		204,863		(53)			(53)		317	317			
P5240562303	BROOKLYN	NY		12/01/2024		3,037,872		(268)			(268)						
P5240562313	BUFFALO	NY		12/01/2024		104,275		(32)			(32)		249	249			
P5240562318	DETROIT	MI		12/01/2024		95,206		(26)			(26)		151	151			
P5240562362	SAN ANTONIO	FL		12/01/2024		149,028		10			10		409	409			
P5240562406	GLADEWATER	TX		12/01/2024		467,340		27			27		2,003	2,003			
P5240562408	SUMMERVILLE	SC		12/01/2024		306,210		(46)			(46)		1,431	1,431			
P5240562413	GRANBURY	TX		12/01/2024		402,977		(159)			(159)		3,010	3,010			
P5240562444	MERIDEN	CT		12/01/2024		301,151		(49)			(49)		1,065	1,065			
P5240562494	FORT WORTH	TX		12/01/2024		229,784		(70)			(70)		498	498			
P5240562533	ST. PETERSBURG	FL		12/01/2024		270,246		33			33		666	666			
P5240562766	ROSWELL	GA		12/01/2024		284,571		(105)			(105)		1,322	1,322			
P5240563032	GALT	CA		12/01/2024		258,041		(75)			(75)		538	538			
P5240563041	SAN ELIZARIO	TX		12/01/2024		292,926		(34)			(34)		442	442			
P5240663143	LEHIGH ACRES	FL		12/01/2024		291,640		11			11		627	627			
P5240663162	BRADENTON	FL		12/01/2024		377,291		(103)			(103)		846	846			
P5240663168	CHERRY VALLEY	CA		12/01/2024		175,514		(54)			(54)		397	397			
P5240663176	MORGAN HILL	CA		12/01/2024		1,268,507		(323)			(323)		3,347	3,347			
P5240663213	TREASURE ISLAND	FL		12/01/2024		2,205,624							3,289	3,289			
P5240663271	NORTHBROOK	IL		12/01/2024		101,861		(24)			(24)		526	526			
P5240663320	PEACHTREE CORNERS	GA		12/01/2024		635,343		(232)			(232)		16,791	16,791			
P5240663351	BLUFFTON	SC		12/01/2024		486,386		(367)			(367)		4,605	4,605			
P5240663392	CONWAY	SC		12/01/2024		228,643		(4)			(4)		445	445			
P5240663451	RUIDOSO	NM		12/01/2024		1,008,333		(69)			(69)		2,023	2,023			
P5240663473	MIAMI	FL		12/01/2024		689,826		(141)			(141)		1,304	1,304			
P5240663484	PORT SAINT LUCIE	FL		12/01/2024		204,316		(31)			(31)		250	250			
P5240663490	MOUNTAIN HOME	ID		12/01/2024		264,643							563	563			

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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					
P5240663513	BUCKEYE	AZ		12/01/2024		421,338		(62)			(62)		3,530	3,530			
P5240663682	EAST LYME	CT		12/01/2024		585,718		(149)			(149)		4,643	4,643			
P5240663732	DORAL	FL		12/01/2024		770,704		(495)			(495)		47,772	47,772			
P5240663773	EAST HARTFORD	CT		06/25/2024		270,552		(57)			(57)		502	502			
P5240664394	WEST HAVEN	CT		12/01/2024		372,013		(105)			(105)		759	759			
P5240664497	NORTH CHARLESTON	SC		12/01/2024		208,586		(41)			(41)		576	576			
P5240664556	PARRISH	FL		11/04/2024		149,207		(44)			(44)		312	312			
P5240664983	HONOLULU	HI		12/01/2024		559,548		(96)			(96)		9,209	9,209			
P5240665025	SCOTTVILLE	MI		09/18/2024		220,781		(52)			(52)		493	493			
P5240665169	OKLAHOMA CITY	OK		12/01/2024		90,872		(10)			(10)		117	117			
P5240665198	FORT LAUDERDALE	FL		12/01/2024		462,819		(88)			(88)		949	949			
P5240665204	PORT MONMOUTH	NJ		12/01/2024		897,888		(266)			(266)		2,232	2,232			
P5240665221	BLUFFTON	SC		12/01/2024		417,880							687	687			
P5240665247	UNION CITY	GA		12/01/2024		287,309							131	131			
P5240665363	MERRITT ISLAND	FL		12/01/2024		129,902		(52)			(52)		946	946			
P5240665364	MOBILE	AL		12/01/2024		125,211		(19)			(19)		296	296			
P5240665368	ORLANDO	FL		12/01/2024		303,268		(101)			(101)		678	678			
P5240665381	TUCSON	AZ		12/01/2024		106,081		(14)			(14)		227	227			
P5240665395	TUCSON	AZ		12/01/2024		113,658		(15)			(15)		243	243			
P5240665444	MANDEVILLE	LA		12/01/2024		307,307		(96)			(96)		694	694			
P5240665447	LAKE LURE	NC		12/01/2024		205,979		(65)			(65)		514	514			
P5240665472	DALLAS	TX		12/01/2024		2,167,032		(343)			(343)		5,487	5,487			
P5240665506	DESTIN	FL		12/01/2024		159,604		(42)			(42)		389	389			
P5240665533	EDGEWATER	NJ		12/01/2024		132,816		(11)			(11)		229	229			
P5240665538	CUTLER BAY	FL		12/01/2024		335,514		(126)			(126)		820	820			
P5240665543	ORLANDO	FL		12/01/2024		216,047		(33)			(33)		349	349			
P5240665549	PLANTATION	FL		12/01/2024		204,577							902	902			
P5240766181	ST JOHNS	FL		12/01/2024		439,316		(65)			(65)		751	751			
P5240766203	MIAMI	FL		12/01/2024		429,268		(44)			(44)		1,267	1,267			
P5240766259	STERLING HEIGHTS	MI		08/21/2024		522,971		(115)			(115)		1,243	1,243			
P5240767017	PLANT CITY	FL		12/01/2024		211,134		(77)			(77)		517	517			
P5240767049	LAKE WORTH	FL		12/01/2024		392,728		55			55		1,207	1,207			
P5240767077	ARLINGTON	TX		09/23/2024		217,362		(65)			(65)		461	461			
P5240767122	HOPKINS	MN		12/01/2024		102,913		(31)			(31)		310	310			
P5240767448	SIMSBURY	CT		09/12/2024		185,755		(63)			(63)		486	486			
P5240868699	HAMPTON	VA		09/06/2024		145,563		(49)			(49)		314	314			
P5240868737	PALMETTO	FL		08/29/2024		188,405		(48)			(48)		1,139	1,139			
P5240869111	STARTEX	SC		09/03/2024		287,760		(24)			(24)		1,024	1,024			
P5240869250	HIXSON	TN		10/24/2024		196,523		(55)			(55)		565	565			
P5240869253	CHATTANOOGA	TN		10/10/2024		133,784		(49)			(49)		381	381			
P5240869303	CONVERSE	TX		09/13/2024		195,937		(27)			(27)						
P5240869480	BOULDER	CO		09/18/2024		357,197		(62)			(62)		667	667			
P5240869765	CAMANO ISLAND	WA		10/08/2024		325,797							882	882			
P5240870335	TAVARES	FL		09/20/2024		322,744		(35)			(35)						
P5240870792	MOORESVILLE	IN		09/16/2024		132,307		(20)			(20)		1,555	1,555			
P5240870914	LUSBY	MD		09/30/2024		135,509		(49)			(49)		391	391			
P5240871366	WESLEY CHAPEL	FL		11/22/2024		279,278		(24)			(24)		521	521			
P5240971562	STATEN ISLAND	NY		08/13/2025		686,002		(68)			(68)						
P5240971584	RALEIGH	NC		09/27/2024		962,597		(251)			(251)		4,139	4,139			
P5240971641	HERMANTOWN	MN		09/16/2024		143,071		(79)			(79)		923	923			
P5240971721	NAPLES	FL		09/30/2024		876,017		(300)			(300)		2,402	2,402			

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					
P5240971725	SALEM	MA		08/13/2025		613,349		(128)			(128)		1,778	1,778			
P5240971726	PITTSBURGH	PA		10/15/2024		116,681		(14)			(14)		320	320			
P5240971728	WASHINGTON	DC		08/13/2025		438,722							781	781			
P5240971772	AUSTIN	TX		08/13/2025		697,020		(33)			(33)		1,926	1,926			
P5240971820	INDIANAPOLIS	IN		09/30/2024		282,857		18			18		678	678			
P5240971833	BEECH MOUNTAIN	NC		10/30/2024		1,222,395		(324)			(324)		6,441	6,441			
P5240971847	LANCASTER	TX		10/01/2024		203,108		(22)			(22)		331	331			
P5240971858	SACRAMENTO	CA		09/19/2024		354,040		(94)			(94)		443	443			
P5240971888	SAINT PETERSBURG	FL		09/30/2024		338,001		(34)			(34)		737	737			
P5240971898	DORAL	FL		09/19/2024		170,293		(58)			(58)		596	596			
P5240971950	IRVINGTON	NJ		09/17/2024		521,066		(61)			(61)		1,397	1,397			
P5240971987	NORTH OAKS	MN		11/14/2024		175,044		(9)			(9)		437	437			
P5240972050	NEW CANEY	TX		09/27/2024		126,096		(177)			(177)		2,361	2,361			
P5240972068	CLERMONT	FL		09/30/2024		329,152		(106)			(106)		885	885			
P5240972124	HOMER	GA		09/09/2024		258,994		(79)			(79)		636	636			
P5240972272	HIGHLAND PARK	IL		09/27/2024		523,221		(112)			(112)		768	768			
P5240972389	BELCHERTOWN	MA		11/18/2024		165,636		(54)			(54)		533	533			
P5240972434	WAUKESHA	WI		11/15/2024		418,941		(47)			(47)		998	998			
P5240972470	PARMA	OH		09/29/2024		110,739		(60)			(60)		1,710	1,710			
P5240972498	KILLINGLY	CT		10/25/2024		294,066		(9)			(9)		814	814			
P5240972516	LEHIGH ACRES	FL		08/13/2025		223,443		(10)			(10)		707	707			
P5240972577	CRESTLINE	CA		09/12/2024		273,894		(26)			(26)		1,500	1,500			
P5240972652	BAY SHORE	NY		11/15/2024		319,136		(60)			(60)		900	900			
P5240972715	BAY HARBOR ISLANDS	FL		10/31/2024		422,737		(104)			(104)		971	971			
P5240972721	SAN CLEMENTE	CA		08/13/2025		698,171		(143)			(143)		2,182	2,182			
P5240972769	LOXLEY	AL		10/11/2024		201,271		(38)			(38)		598	598			
P5240972915	LEHIGH ACRES	FL		08/13/2025		223,443		(10)			(10)		707	707			
P5240972970	GEORGETOWN	TX		10/22/2024		189,267		(58)			(58)		581	581			
P5240972973	NORTH CHESTERFIELD	VA		10/11/2024		292,870		(34)			(34)		783	783			
P5240973080	WOODSTOCK	GA		10/30/2024		322,457		(36)			(36)		714	714			
P5240973120	COLUMBUS	OH		09/27/2024		188,522		(39)			(39)		526	526			
P5240973147	FORT LAUDERDALE	FL		10/25/2024		422,564		38			38		1,167	1,167			
P5240973179	LAKE WORTH	FL		09/27/2024		421,904		(47)			(47)		1,059	1,059			
P5240973210	BOERNE	TX		09/20/2024		287,115		(90)			(90)		827	827			
P5240973221	PHILADELPHIA	PA		08/13/2025		218,673		(51)			(51)		677	677			
P5240973223	SAN DIEGO	CA		11/04/2024		2,266,535		(328)			(328)						
P5240973271	LEHIGH ACRES	FL		08/13/2025		223,025		(19)			(19)		702	702			
P5240973381	PALM SPRINGS	FL		10/03/2024		443,254		(50)			(50)		1,131	1,131			
P5240973433	ANNAPOLIS	MD		09/25/2024		465,008		(94)			(94)		867	867			
P5240973477	MOYOCK	NC		10/04/2024		403,208		(138)			(138)		1,098	1,098			
P5240973616	PLANTSVILLE	CT		08/13/2025		324,414		(48)			(48)		969	969			
P5240973637	CLEMENTS	MD		10/04/2024		436,071		(57)			(57)		1,010	1,010			
P5240973638	NORTH MIAMI	FL		08/13/2025		546,396		(105)			(105)		1,651	1,651			
P5240973652	SPRINGFIELD	MA		09/24/2024		193,955		(31)			(31)		25,575	25,575			
P5240973669	ORANGE PARK	FL		10/18/2024		211,652		(65)			(65)		621	621			
P5240973769	POINCIANA	FL		10/07/2024		129,813		(15)			(15)		356	356			
P5240974013	INDIANAPOLIS	IN		11/06/2024		261,084		(63)			(63)		621	621			
P5240974036	LUBBOCK	TX		10/15/2024		114,483		(29)			(29)		333	333			
P5240974159	GATLINBURG	TN		10/24/2024		811,472							501	501			
P5240974163	GREENWOOD	IN		11/27/2024		309,492		50			50		2,292	2,292			
P5240974211	SAINT JOHNS	FL		10/04/2024		214,334		(45)			(45)		621	621			

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

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	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					
P5240974616	HOUSTON	TX		08/13/2025		287,545							554	554			
P5240974698	OCEAN TOWNSHIP	NJ		10/31/2024		635,729							1,015	1,015			
P5240974800	PORT SAINT JOE	FL		09/30/2024		2,129,591		(642)			(642)		3,892	3,892			
P5240974820	ERIE	PA		10/08/2024		104,168		(11)			(11)		231	231			
P5240974828	GRESHAM	OR		10/11/2024		359,307							1,496	1,496			
P5241074892	KISSIMMEE	FL		10/28/2024		267,854		(28)			(28)		622	622			
P5241074915	MARIETTA	GA		10/28/2024		446,649		(84)			(84)		676	676			
P5241075018	PORT SAINT JOE	FL		09/30/2024		2,129,930		(645)			(645)		3,892	3,892			
P5241075047	CENTER HILL	FL		11/01/2024		432,344		20			20		1,313	1,313			
P5241075155	NAPLES	FL		08/13/2025		382,262		69			69		1,110	1,110			
P5241075294	IRVINGTON	NJ		12/03/2024		232,591		(42)			(42)		913	913			
P5241075321	ADDISON	IL		11/07/2024		273,332		(46)			(46)		721	721			
P5241075542	HENDERSON	NV		11/18/2024		994,631		132			132		3,120	3,120			
P5241075608	HOMESTEAD	FL		10/18/2024		652,825							809	809			
P5241075665	MELBOURNE	FL		11/04/2024		400,267							741	741			
P5241075717	CLERMONT	FL		10/12/2024		710,120		(42)			(42)		1,824	1,824			
P5241075741	BROOKLYN PARK	MN		10/15/2024		337,921		(118)			(118)		900	900			
P5241075840	LOS ANGELES	CA		08/13/2025		2,008,252		(202)			(202)						
P5241075928	LITTLE ROCK	AR		11/15/2024		104,261		(30)			(30)		183	183			
P5241076158	SAINT CLOUD	FL		11/06/2024		268,732		(13)			(13)		807	807			
P5241076188	FERNANDINA BEACH	FL		11/19/2024		525,529		(73)			(73)		1,265	1,265			
P5241076266	JUPITER	FL		10/29/2024		322,451		(115)			(115)		877	877			
P5241076324	GARNER	NC		10/30/2024		673,463		(72)			(72)		1,322	1,322			
P5241076349	LAS VEGAS	NV		11/12/2024		1,826,731		(289)			(289)		4,091	4,091			
P5241076416	PORT ST LUCIE	FL		11/14/2024		511,414		(40)			(40)		1,462	1,462			
P5241076436	LIBERTYVILLE	IL		11/25/2024		184,182		(32)			(32)		498	498			
P5241076487	PEORIA	AZ		11/12/2024		457,189		(37)			(37)		1,136	1,136			
P5241076615	MECHANICSVILLE	MD		11/25/2024		327,062		(61)			(61)		828	828			
P5241076714	COLLEGE STATION	TX		04/09/2025		161,039		(51)			(51)		377	377			
P5241076774	SAN DIEGO	CA		08/13/2025		1,009,095		45			45						
P5241076822	LARAMIE	WY		12/02/2024		639,061		(159)			(159)		1,777	1,777			
P5241077001	VENICE	FL		11/27/2024		255,622		(6)			(6)		458	458			
P5241077105	LURAY	VA		11/18/2024		199,049		(47)			(47)		956	956			
P5241077335	COPPERAS COVE	TX		10/31/2024		480,414		(133)			(133)		942	942			
P5241077348	HARMONY	FL		08/13/2025		251,201		(23)			(23)		768	768			
P5241077477	HONOLULU	HI		11/06/2024		1,108,429		(141)			(141)		3,012	3,012			
P5241077489	FRESNO	CA		11/04/2024		960,276		(333)			(333)		2,540	2,540			
P5241077555	SAHUARITA	AZ		11/13/2024		369,164		(35)			(35)		894	894			
P5241077633	LINDALE	TX		08/13/2025		298,946		(139)			(139)		855	855			
P5241077636	SHOW LOW	AZ		11/08/2024		229,374		(14)			(14)		672	672			
P5241077740	MAPLE VALLEY	WA		11/19/2024		742,811		(210)			(210)		2,859	2,859			
P5241077784	DURHAM	NC		11/13/2024		765,979		(27)			(27)						
P5241077792	AUGUSTA	GA		11/21/2024		128,214							361	361			
P5241077801	MIAMI	FL		11/27/2024		565,221		(2)			(2)		1,650	1,650			
P5241077804	LIBERTYVILLE	IL		11/25/2024		176,003		(39)			(39)		473	473			
P5241077810	BELLEVILLE	NJ		10/31/2024		235,924		14			14		630	630			
P5241077862	BROOKLYN	NY		08/13/2025		1,003,833		(119)			(119)						
P5241077878	PIEDMONT	SC		12/12/2024		178,365		31			31		445	445			
P5241077934	CORAL GABLES	FL		11/13/2024		1,306,364		(144)			(144)		3,470	3,470			
P5241077956	SPARKS	NV		12/12/2024		824,386		(252)			(252)		1,795	1,795			
P5241078024	LAS VEGAS	NV		12/04/2024		242,565		(18)			(18)		731	731			

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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					
P5241078025	INWOOD	WV		11/26/2024		188,783		(12)			(12)		727	727			
P5241078064	SANFORD	FL		11/20/2024		156,149		(26)			(26)		419	419			
P5241078086	TOBYHANNA	PA		12/04/2024		238,490		(23)			(23)		450	450			
P5241078110	WESTCHESTER	IL		11/20/2024		389,597		(48)			(48)		1,146	1,146			
P5241078124	SAN ANTONIO	TX		11/26/2024		389,643							360	360			
P5241078140	SHREWSBURY	NJ		12/16/2024		603,088		69			69		1,106	1,106			
P5241078146	GREENWOOD	IN		11/26/2024		313,382		(11)			(11)		880	880			
P5241078175	LOGANVILLE	GA		11/26/2024		205,227		(63)			(63)		611	611			
P5241078184	OAKWOOD	OH		01/17/2025		152,601		(42)			(42)		1,313	1,313			
P5241078188	RANCHO CUCAMONGA	CA		11/11/2024		1,189,380		(18)			(18)		3,448	3,448			
P5241078192	JONESBORO	GA		11/22/2024		192,127		(77)			(77)		458	458			
P5241178236	BOCA RATON	FL		11/25/2024		259,297		(20)			(20)		630	630			
P5241178266	READING	MA		11/08/2024		1,688,809		(142)			(142)		4,714	4,714			
P5241178272	ROYSE CITY	TX		11/27/2024		190,196		(19)			(19)		649	649			
P5241178289	ROGERSVILLE	AL		11/27/2024		152,622		(61)			(61)		381	381			
P5241178398	INDIANAPOLIS	IN		12/11/2024		501,727		(62)			(62)		715	715			
P5241178403	CHARLOTTE	NC		08/13/2025		177,392		2			2		561	561			
P5241178476	CHESTER	VA		12/06/2024		388,929		(109)			(109)		9,792	9,792			
P5241178534	VONORE	TN		12/06/2024		269,978							196	196			
P5241178562	OKLAHOMA CITY	OK		11/25/2024		320,289		(60)			(60)		504	504			
P5241178741	VICTORVILLE	CA		12/23/2024		323,393		(17)			(17)		987	987			
P5241178792	DORAVILLE	GA		05/30/2025		287,932		(26)			(26)		1,198	1,198			
P5241178796	DORAVILLE	GA		05/30/2025		283,587		(39)			(39)		1,173	1,173			
P5241178866	STAMFORD	CT		11/13/2024		182,139		(58)			(58)		450	450			
P5241178895	KNOXVILLE	TN		12/12/2024		633,092		(149)			(149)		933	933			
P5241178921	DUNMORE	WV		11/22/2024		189,476		(65)			(65)		414	414			
P5241178923	NEWPORT	KY		11/18/2024		278,074		(76)			(76)		515	515			
P5241178995	SPRINGFIELD	OR		12/11/2024		228,923		(45)			(45)		583	583			
P5241179031	PORTLAND	OR		12/12/2024		269,537		(19)			(19)						
P5241179110	MIAMI	FL		12/06/2024		157,662		(67)			(67)		363	363			
P5241179184	MOBILE	AL		12/18/2024		90,114		(21)			(21)		175	175			
P5241179192	BLUE RIDGE	GA		11/22/2024		240,392		(32)			(32)		540	540			
P5241179195	SHERRILLS FORD	NC		11/26/2024		330,577		(83)			(83)		911	911			
P5241179218	LA PINE	OR		12/27/2024		272,374		(37)			(37)		720	720			
P5241179290	SAN MATEO	CA		12/20/2024		176,416		(60)			(60)		431	431			
P5241179294	CLERMONT	FL		11/15/2024		780,523		(219)			(219)		1,889	1,889			
P5241179335	LOWELL	NC		05/27/2025		385,156							420	420			
P5241179340	LUBBOCK	TX		11/25/2024		158,418		(56)			(56)		419	419			
P5241179345	LUBBOCK	TX		11/25/2024		124,277		(48)			(48)		327	327			
P5241179453	ANTIOCH	TN		12/20/2024		303,079		(56)			(56)		933	933			
P5241179495	DAVIE	FL		12/06/2024		323,387		(21)			(21)		1,301	1,301			
P5241179585	SANTA ROSA BEACH	FL		12/12/2024		1,064,812		(270)			(270)		2,445	2,445			
P5241179592	ATLANTIC CITY	NJ		11/21/2024		379,156		(166)			(166)		902	902			
P5241179700	JACKSONVILLE	FL		12/09/2024		172,692		(71)			(71)		379	379			
P5241179726	PALMETTO	FL		12/12/2024		182,678		(25)			(25)		1,041	1,041			
P5241179743	MAYFIELD HTS	OH		12/19/2024		129,163		(50)			(50)		7,251	7,251			
P5241179948	GARLAND	TX		11/27/2024		196,859		(51)			(51)		538	538			
P5241179950	FORT LAUDERDALE	FL		01/08/2025		447,538		8			8		1,194	1,194			
P5241179965	LA JOYA	TX		01/14/2025		210,212		(30)			(30)						
P5241180030	GALENA	OH		12/18/2024		303,617		(125)			(125)		666	666			
P5241180046	OVERGAARD	AZ		10/04/2024		143,294		(14)			(14)		289	289			

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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					
P5241180048	BROOKLYN	NY		01/09/2025		670,117		(76)			(76)						
P5241180080	MONTGOMERY	AL		01/03/2025		209,085		(82)			(82)		563	563			
P5241180120	DENTON	TX		12/31/2024		207,555		(59)			(59)		410	410			
P5241180133	LORAIN	OH		12/11/2024		110,062		(76)			(76)		1,620	1,620			
P5241180313	FAIRVIEW	TX		12/06/2024		1,345,101		(389)			(389)		2,935	2,935			
P5241180421	TAMPA	FL		01/30/2025		297,005		(39)			(39)		541	541			
P5241280641	REUNION	FL		12/20/2024		221,607		6			6		926	926			
P5241281001	PHILADELPHIA	PA		12/13/2024		411,808		2			2						
P5241281253	MACOMB	IL		02/14/2025		101,498		(10)			(10)		74	74			
P5241281652	CLEVELAND HEIGHTS	OH		01/27/2025		338,935		56			56		920	920			
P5241281834	DAVENPORT	IA		01/22/2025		116,316		(36)			(36)		253	253			
P5241281867	HOMESTEAD	FL		01/17/2025		256,298		(242)			(242)		7,496	7,496			
P5241282173	FITCHBURG	WI		01/20/2025		352,411		(135)			(135)		850	850			
P5241282548	MEMPHIS	TN		01/30/2025		146,978		(17)			(17)		335	335			
P5250182625	CROWN POINT	IN		01/31/2025		203,221		(64)			(64)		471	471			
P5250182666	CLERMONT	FL		01/09/2025		427,296		(8)			(8)		1,081	1,081			
P5250182668	CLERMONT	FL		01/09/2025		416,807		(27)			(27)		1,048	1,048			
P5250182711	CLERMONT	FL		01/15/2025		676,347		(45)			(45)		560	560			
P5250182714	CLERMONT	FL		01/13/2025		429,118		(12)			(12)		1,084	1,084			
P5250182785	RICHMOND	VA		01/31/2025		216,599		(68)			(68)		580	580			
P5250182788	TEXAS CITY	TX		01/21/2025		202,947		(16)			(16)		548	548			
P5250182827	CENTERTON	AR		01/14/2025		163,104		7			7		479	479			
P5250182839	ENGLEWOOD	FL		01/17/2025		353,476		(31)			(31)		615	615			
P5250182915	SARASOTA	FL		01/21/2025		469,817		(74)			(74)						
P5250182923	MYRTLE BEACH	SC		01/24/2025		196,978		(19)			(19)		537	537			
P5250183001	GRANBURY	TX		01/10/2025		583,339		7			7		1,319	1,319			
P5250183004	PORT SAINT LUCIE	FL		02/07/2025		178,623		(3)			(3)		511	511			
P5250183075	RANSON	WV		02/27/2025		224,264		2			2		711	711			
P5250183106	CARLISLE	PA		01/15/2025		113,630		(10)			(10)		193	193			
P5250183119	PHOENIX	AZ		01/28/2025		326,306		(107)			(107)		872	872			
P5250183158	FRESNO	CA		02/07/2025		199,612		(52)			(52)		409	409			
P5250183256	SOLVANG	CA		01/24/2025		1,508,912		(264)			(264)		3,775	3,775			
P5250183362	LAS VEGAS	NV		02/10/2025		530,572		(132)			(132)		554	554			
P5250183729	FARMINGTON HILLS	MI		02/10/2025		304,114		(23)			(23)		774	774			
P5250183772	CLEARWATER	FL		02/20/2025		339,765		(119)			(119)		914	914			
P5250183780	NORTH PORT	FL		02/06/2025		236,988		(95)			(95)		501	501			
P5250183933	NEW HAVEN	CT		02/14/2025		232,198		(49)			(49)		798	798			
P5250184128	ROYAL OAK	MI		02/18/2025		199,649		(45)			(45)		662	662			
P5250184129	MIDLAND	TX		02/07/2025		200,939		(21)			(21)		476	476			
P5250184258	WHITE HOUSE	TN		02/21/2025		195,838		(16)			(16)		500	500			
P5250184260	WHITE HOUSE	TN		02/21/2025		200,520		(21)			(21)		463	463			
P5250184278	COMMERCE TOWNSHIP	MI		02/14/2025		196,971		(64)			(64)		478	478			
P5250184284	TUCSON	AZ		02/13/2025		351,430		(70)			(70)		927	927			
P5250184288	LEBANON	OR		02/25/2025		365,620		(34)			(34)		1,254	1,254			
P5250184299	KATY	TX		02/21/2025		235,008		(19)			(19)		599	599			
P5250184310	SAN ANTONIO	TX		02/24/2025		189,831		(57)			(57)		600	600			
P5250184331	RANSON	WV		02/19/2025		210,566		(25)			(25)		10,562	10,562			
P5250184332	RANSON	WV		02/25/2025		251,467		(35)			(35)		578	578			
P5250184336	COLUMBUS	OH		02/24/2025		326,060		(81)			(81)		834	834			
P5250184376	MIAMI	FL		02/11/2025		126,682		(71)			(71)		2,487	2,487			
P5250184381	LAS VEGAS	NV		01/31/2025		231,079		(26)			(26)		754	754			

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

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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					
P5250184392	THUNDERBOLT	GA		02/04/2025		372,148		(103)			(103)		861	861			
P5250184396	LEESBURG	FL		02/28/2025		160,277		(14)			(14)		355	355			
P5250184397	FLORENCE	SC		03/31/2025		116,853		(33)			(33)		231	231			
P5250184415	MEMPHIS	TN		02/27/2025		161,824		(13)			(13)		423	423			
P5250184433	VERONA	PA		03/10/2025		136,308							184	184			
P5250184471	VERO BEACH	FL		02/20/2025		297,628		(149)			(149)		1,933	1,933			
P5250184483	PORTLAND	OR		02/11/2025		271,022		(117)			(117)						
P5250184485	ATHENS	TN		02/12/2025		201,558		(17)			(17)		514	514			
P5250184487	ORLANDO	FL		02/18/2025		640,924		(148)			(148)		1,528	1,528			
P5250184497	ANTIOCH	CA		02/21/2025		758,259		(92)			(92)		1,879	1,879			
P5250184524	SAULT SAINTE MARIE	MI		03/11/2025		201,488		(33)			(33)		416	416			
P5250184562	THE COLONY	TX		02/25/2025		212,980		(68)			(68)		422	422			
P5250184578	BUFORD	GA		02/05/2025		269,612		(67)			(67)		439	439			
P5250184591	ORMOND BEACH	FL		02/11/2025		117,983		(44)			(44)		368	368			
P5250184603	NEW CANEY	TX		03/13/2025		169,584		(18)			(18)		408	408			
P5250184616	LAYTON	UT		03/07/2025		629,483		(99)			(99)		1,469	1,469			
P5250184631	DALLAS	TX		02/14/2025		567,495		(100)			(100)		1,207	1,207			
P5250184635	LAKE HAVASU CITY	AZ		02/19/2025		325,411		7			7		1,064	1,064			
P5250286057	HOLLYWOOD	FL		03/28/2025		374,797		(17)			(17)		862	862			
P5250286297	ARLINGTON	TX		03/06/2025		224,193		(2)			(2)		513	513			
P5250286409	SURFSIDE	FL		03/04/2025		355,746		(91)			(91)		799	799			
P5250286444	GULFPORT	MS		03/10/2025		166,550		(27)			(27)		714	714			
P5250286498	WORLEY	ID		03/24/2025		588,395		(8)			(8)		1,722	1,722			
P5250286644	EL CAJON	CA		03/28/2025		961,329		(299)			(299)		2,143	2,143			
P5250386795	PHOENIX	AZ		04/08/2025		314,934		(32)			(32)		701	701			
P5250386846	SAINT AUGUSTINE	FL		04/24/2025		275,799		(96)			(96)		738	738			
P5250386878	MIAMI	FL		04/08/2025		226,439		(55)			(55)		531	531			
P5250386908	FROSTBURG	MD		03/07/2025		89,241		(9)			(9)		262	262			
P5250387022	MADISON	TN		03/21/2025		154,712		(48)			(48)		506	506			
P5250387034	EVERETT	WA		04/01/2025		534,084		(116)			(116)		1,369	1,369			
P5250387054	CEDAR PARK	TX		04/01/2025		326,647		(44)			(44)		1,537	1,537			
P5250387056	NEWTON	NC		03/10/2025		236,261		(54)			(54)		631	631			
P5250387057	NEWTON	NC		03/10/2025		236,261		(54)			(54)		631	631			
P5250387059	MOUNT ARLINGTON	NJ		03/26/2025		313,772		(54)			(54)						
P5250387124	LINCOLN	CA		03/21/2025		468,660		(115)			(115)		4,386	4,386			
P5250387136	LELAND	NC		03/26/2025		124,210		(40)			(40)		328	328			
P5250387143	LELAND	NC		03/26/2025		124,210		(40)			(40)		328	328			
P5250387145	LELAND	NC		03/26/2025		124,210		(42)			(42)		344	344			
P5250387151	LELAND	NC		03/26/2025		144,912		(47)			(47)		382	382			
P5250387245	SAN TAN VALLEY	AZ		03/20/2025		571,181		(73)			(73)						
P5250387287	ANN ARBOR	MI		04/14/2025		777,983		(189)			(189)		1,825	1,825			
P5250387364	ERIE	PA		05/29/2025		85,424		(10)			(10)		154	154			
P5250387381	BULVERDE	TX		04/09/2025		343,047		(16)			(16)		648	648			
P5250387391	MINT HILL	NC		03/26/2025		677,332		(16)			(16)		1,700	1,700			
P5250387443	NASHVILLE	TN		03/28/2025		160,667		(40)			(40)		370	370			
P5250387453	HOUSTON	TX		03/14/2025		298,080		31			31		721	721			
P5250387463	SAVOY	TX		04/14/2025		125,553		(48)			(48)		311	311			
P5250387477	ORLANDO	FL		04/24/2025		109,080		(30)			(30)		175	175			
P5250387492	CHESTER	SC		03/31/2025		256,739		(85)			(85)		621	621			
P5250387494	ROCHESTER	NY		05/02/2025		235,473		(33)			(33)		642	642			
P5250387509	ALBUQUERQUE	NM		04/29/2025		151,736		(18)			(18)		600	600			

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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					
P5250387546	HOUSTON	TX		03/31/2025		173,235		(23)			(23)		222	222			
P5250387587	SHERIDAN	IN		03/28/2025		135,864		(43)			(43)		409	409			
P5250387596	AVON PARK	FL		04/11/2025		166,126		(31)			(31)		402	402			
P5250387599	BULLHEAD CITY	AZ		03/26/2025		188,030		(3)			(3)		694	694			
P5250387669	AIKEN	SC		06/10/2025		156,160		(17)			(17)						
P5250387670	SAINT PETERSBURG	FL		04/16/2025		192,878		(20)			(20)		508	508			
P5250387671	SPARKS	NV		04/10/2025		263,109		(62)			(62)		724	724			
P5250387676	MAGNOLIA	TX		04/10/2025		570,074		(112)			(112)		1,106	1,106			
P5250387794	TOLEDO	OH		04/14/2025		337,965		(60)			(60)		735	735			
P5250387820	MARION	TX		04/03/2025		541,015		(20)			(20)		2,581	2,581			
P5250387877	OMAHA	NE		03/20/2025		101,743		(37)			(37)		248	248			
P5250387889	FORNEY	TX		04/10/2025		297,122		(6)			(6)		571	571			
P5250388003	BALTIMORE	MD		05/14/2025		129,567		(44)			(44)		283	283			
P5250388064	ANNA	TX		03/25/2025		342,567		(61)			(61)		1,648	1,648			
P5250388193	PARADISE VALLEY	AZ		08/13/2025		1,067,856		(186)			(186)		2,789	2,789			
P5250388242	ALICE	TX		04/11/2025		166,469							111	111			
P5250388252	SCOTTSDALE	AZ		05/05/2025		1,742,959		(249)			(249)		10,749	10,749			
P5250388472	PEARL	MS		04/25/2025		182,590		(29)			(29)		500	500			
P5250388518	SWAINSBORO	GA		05/12/2025		259,888		(47)			(47)		2,237	2,237			
P5250388553	ROCIADA	NM		05/19/2025		141,697		(19)			(19)		299	299			
P5250388842	ORLANDO	FL		04/16/2025		125,168		(31)			(31)		308	308			
P5250488919	ANTIOCH	CA		04/25/2025		108,949							74	74			
P5250489005	HOUSTON	TX		05/08/2025		219,610		(68)			(68)		537	537			
P5250489023	UHLAND	TX		05/29/2025		189,715		(8)			(8)		339	339			
P5250489064	JONESBORO	AR		05/05/2025		146,850		(10)			(10)		395	395			
P5250489102	WEST PALM BEACH	FL		04/24/2025		141,960		(9)			(9)		219	219			
P5250489108	HUNTINGTON BEACH	CA		04/21/2025		484,610		(160)			(160)		1,096	1,096			
P5250489168	MORA	MN		05/15/2025		152,332		(23)			(23)		396	396			
P5250489232	SHARON SPRINGS	NY		06/03/2025		80,822		(12)			(12)		426	426			
P5250489238	GRANBURY	TX		05/16/2025		176,223		(39)			(39)		454	454			
P5250489518	ORLANDO	FL		06/11/2025		996,418		(218)			(218)		2,148	2,148			
P5250489598	CHILLICOTHE	OH		05/16/2025		109,692		(10)			(10)		255	255			
P5250489625	CLEWISTON	FL		04/28/2025		172,272							1,535	1,535			
P5250489813	APOPKA	FL		05/06/2025		370,193		(44)			(44)		2,591	2,591			
P5250489819	KISSIMMEE	FL		05/12/2025		423,648		(132)			(132)		1,195	1,195			
P5250489833	BRADENTON	FL		02/13/2025		410,201		(60)			(60)		1,570	1,570			
P5250489839	ORLAND PARK	IL		04/25/2025		804,645		(258)			(258)		1,961	1,961			
P5250489889	SANTA ROSA BEACH	FL		04/30/2025		237,690		(86)			(86)		571	571			
P5250489892	STOCKBRIDGE	GA		04/30/2025		640,921		(129)			(129)		1,705	1,705			
P5250489900	CHEEKTOWAGA	NY		05/08/2025		174,305		(44)			(44)		565	565			
P5250489928	PORTERVILLE	CA		05/12/2025		187,346		(26)			(26)		572	572			
P5250489950	CONROE	TX		05/23/2025		752,215		(208)			(208)		1,467	1,467			
P5250489962	TUCSON	AZ		06/10/2025		596,850		(144)			(144)		996	996			
P5250489967	BEL AIRE	KS		05/12/2025		328,842		(105)			(105)		688	688			
P5250490004	MURRAY	UT		05/12/2025		523,783		(105)			(105)		1,288	1,288			
P5250490012	CORPUS CHRISTI	TX		05/16/2025		103,459		(30)			(30)		253	253			
P5250490130	CHARLESTON	SC		06/11/2025		104,267		(28)			(28)		189	189			
P5250490134	CONYERS	GA		05/02/2025		343,012		(46)			(46)		737	737			
P5250490156	FLAGSTAFF	AZ		05/08/2025		900,556		(114)			(114)						
P5250490287	BUTLER	KY		06/04/2025		96,365		(39)			(39)		202	202			
P5250490318	GALLOWAY	OH		05/29/2025		171,262		(64)			(64)		780	780			

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					
P5250490483	ORLANDO	FL		05/09/2025		278,559		(40)			(40)		674	674			
P5250490554	SOMERSET	WI		05/23/2025		204,820		(17)			(17)		242	242			
P5250490729	ROSEBURG	OR		05/22/2025		193,033		(28)			(28)		456	456			
P5250490757	FORT MYERS BEACH	FL		05/16/2025		335,436		(83)			(83)		743	743			
P5250490885	WOODBRIDGE	VA		06/10/2025		187,439		(28)			(28)		497	497			
P5250490915	MOUNT VERNON	NY		06/26/2025		447,721		(75)			(75)						
P5250491118	TYLER	TX		05/28/2025		174,140		(52)			(52)		383	383			
P5250491124	INDIANAPOLIS	IN		05/23/2025		207,011		(59)			(59)		491	491			
P5250591160	APOPKA	FL		05/27/2025		276,277		(101)			(101)		1,127	1,127			
P5250591166	NEW ORLEANS	LA		06/23/2025		131,663		(29)			(29)		298	298			
P5250591171	FORT VALLEY	GA		05/23/2025		139,973		(54)			(54)		320	320			
P5250591215	FLOWOOD	MS		06/11/2025		561,453		(89)			(89)		733	733			
P5250591222	KNIGHTDALE	NC		05/30/2025		269,102		(42)			(42)		715	715			
P5250591234	PALESTINE	TX		06/16/2025		152,504		(22)			(22)		368	368			
P5250591248	JUPITER	FL		06/03/2025		264,355		(33)			(33)		524	524			
P5250591255	SAVANNAH	GA		05/22/2025		270,142		(36)			(36)		605	605			
P5250591263	OAKLAND	CA		05/06/2025		663,075		(36)			(36)		1,442	1,442			
P5250591306	PARRISH	FL		05/30/2025		240,470		(12)			(12)		648	648			
P5250591334	VESTAVIA HILLS	AL		05/09/2025		479,667		6			6		750	750			
P5250591360	FRISCO	TX		05/29/2025		315,023		(94)			(94)		1,220	1,220			
P5250591372	MEDFORD	OR		05/27/2025		688,082		(149)			(149)		896	896			
P5250591382	SAN LUIS	AZ		05/30/2025		175,997		(24)			(24)		429	429			
P5250591438	SARASOTA	FL		05/20/2025		676,935		(149)			(149)		1,664	1,664			
P5250591442	SEBRING	FL		05/13/2025		153,503		(30)			(30)		360	360			
P5250591530	MIAMI	FL		06/06/2025		117,783		(37)			(37)		226	226			
P5250591534	WEST PALM BEACH	FL		06/10/2025		808,673		(163)			(163)		1,747	1,747			
P5250591542	RANCHO VIEJO	TX		06/18/2025		306,342		(28)			(28)		307	307			
P5250591621	NORTH HOLLYWOOD	CA		06/14/2025		708,192		(152)			(152)		914	914			
P5250591683	PALM BAY	FL		05/28/2025		323,060		(41)			(41)		859	859			
P5250591702	CORTEZ	CO		05/14/2025		685,586		(98)			(98)		1,206	1,206			
P5250591754	SUN VALLEY	ID		06/06/2025		506,536		(76)			(76)						
P5250591765	OCKLAWAHA	FL		05/29/2025		185,344		(18)			(18)						
P5250591768	OCKLAWAHA	FL		05/29/2025		173,013		(21)			(21)						
P5250591770	OCKLAWAHA	FL		05/29/2025		190,787		(18)			(18)						
P5250591828	MIAMI	FL		06/18/2025		117,783		(37)			(37)		226	226			
P5250591834	WALDORF	MD		06/02/2025		543,750		(103)			(103)		869	869			
P5250591841	KATY	TX		05/28/2025		218,756		(22)			(22)		533	533			
P5250591844	BOILING SPRINGS	SC		05/30/2025		142,834		(19)			(19)		381	381			
P5250591855	CARMEL	IN		06/06/2025		1,274,293		(291)			(291)		3,101	3,101			
P5250591856	KNOXVILLE	TN		05/16/2025		389,190		(53)			(53)		890	890			
P5250591861	SUNNY ISLES BEACH	FL		06/11/2025		171,785		(35)			(35)		451	451			
P5250591863	ABILENE	TX		05/15/2025		159,053		(18)			(18)		425	425			
P5250591869	OCALA	FL		06/18/2025		241,354		(20)			(20)		681	681			
P5250591918	DANVILLE	VA		06/13/2025		135,825		(50)			(50)		280	280			
P5250591930	LAKEWOOD	NJ		05/14/2025		2,663,607		(96)			(96)		6,388	6,388			
P5250591945	CRESTVIEW	FL		06/26/2025		145,210		(65)			(65)		361	361			
P5250591965	DARBY	PA		05/13/2025		163,531		(21)			(21)		352	352			
P5250591987	GAUTIER	MS		06/10/2025		102,668		(20)			(20)		222	222			
P5250592017	PORTAGE	IN		05/27/2025		347,889		(8)			(8)		777	777			
P5250592050	MARATHON	FL		05/29/2025		834,190		(78)			(78)		1,632	1,632			
P5250592119	NEW PORT RICHEY	FL		05/23/2025		516,962		(102)			(102)		1,101	1,101			

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P5250592148	TAMPA	FL		05/23/2025		2,474,704		(639)			(639)		5,613	5,613			
P5250592191	KATY	TX		06/27/2025		182,438							447	447			
P5250592211	MEMPHIS	TN		06/06/2025		129,312							301	301			
P5250592213	WESTMORELAND	TN		05/28/2025		198,491		(15)			(15)		889	889			
P5250592256	CONWAY	SC		05/27/2025		107,576		(16)			(16)		273	273			
P5250592260	LAS VEGAS	NV		06/06/2025		666,796		(195)			(195)						
P5250592272	NORTH LAS VEGAS	NV		06/15/2025		268,034		(48)			(48)		864	864			
P5250592275	BALTIMORE	MD		05/28/2025		114,871		(26)			(26)		231	231			
P5250592332	GILBERT	SC		05/29/2025		189,485		(28)			(28)		864	864			
P5250592351	SPELENDORA	TX		05/29/2025		188,046		(30)			(30)		767	767			
P5250592355	CHARLOTTE	NC		06/03/2025		308,260		(19)			(19)		5,957	5,957			
P5250592403	RANSON	WV		05/30/2025		353,422		(46)			(46)		877	877			
P5250592404	KATY	TX		06/30/2025		180,408		(8)			(8)		483	483			
P5250592472	BAKERSFIELD	CA		05/21/2025		114,839		(16)			(16)		252	252			
P5250592488	MATAWAN	NJ		06/09/2025		402,173		(116)			(116)		4,799	4,799			
P5250592523	COLUMBUS	OH		05/28/2025		241,435		(48)			(48)		626	626			
P5250592616	ATHENS	GA		06/17/2025		186,540		(5)			(5)		478	478			
P5250592647	NORTH LITTLE ROCK	AR		05/27/2025		103,178		(26)			(26)		246	246			
P5250592648	WASHINGTON	DC		06/23/2025		532,103		(113)			(113)		1,335	1,335			
P5250592692	BELMONT	NC		07/18/2025		197,499		(71)			(71)		494	494			
P5250592702	OCALA	FL		06/16/2025		207,131		(11)			(11)		567	567			
P5250592704	COLUMBUS	GA		05/23/2025		111,434		(27)			(27)		279	279			
P5250592739	SHEFFIELD	AL		06/30/2025		104,561		(31)			(31)		192	192			
P5250592783	IRONDALE	AL		07/03/2025		209,910		(28)			(28)		455	455			
P5250592813	BRENTWOOD	TN		07/08/2025		1,234,386		(334)			(334)		11,667	11,667			
P5250592819	NAPLES	FL		05/28/2025		1,158,232		(321)			(321)		2,752	2,752			
P5250592919	PALMHURST	TX		06/10/2025		231,026		(37)			(37)		624	624			
P5250592934	RICHMOND	VA		06/18/2025		557,173		(71)			(71)		1,476	1,476			
P5250592966	CASTLE HAYNE	NC		06/20/2025		125,130		(48)			(48)		319	319			
P5250592969	LEAVENWORTH	KS		06/18/2025		81,338		(12)			(12)		195	195			
P5250593000	MILWAUKEE	WI		08/13/2025		455,737		(61)			(61)		1,215	1,215			
P5250593034	PROVIDENCE VILLAGE	TX		05/29/2025		152,645		(34)			(34)		300	300			
P5250593040	PROVIDENCE VILLAGE	TX		05/29/2025		149,356		(33)			(33)		293	293			
P5250593043	PROVIDENCE VILLAGE	TX		05/29/2025		152,645		(34)			(34)		300	300			
P5250593047	PROVIDENCE VILLAGE	TX		05/29/2025		149,356		(33)			(33)		293	293			
P5250693626	WILMINGTON	NC		06/25/2025		1,026,012		(221)			(221)		2,501	2,501			
P5250693844	CHATTANOOGA	TN		06/25/2025		324,324		(35)			(35)		783	783			
P5250693914	ATLANTA	GA		06/23/2025		488,481		(70)			(70)		1,091	1,091			
P5250693991	SPARKS	NV		06/27/2025		303,484		(77)			(77)		810	810			
P5250694046	POWERS LAKE	ND		06/13/2025		100,930		(9)			(9)		244	244			
P5250694048	SANTA ROSA BEACH	FL		06/27/2025		1,027,412		(224)			(224)		2,384	2,384			
P5250694049	POWERS LAKE	ND		06/13/2025		101,696		(14)			(14)		151	151			
P5250694053	POWERS LAKE	ND		06/13/2025		101,680		(14)			(14)		158	158			
P5250694054	POWERS LAKE	ND		06/13/2025		101,680		(14)			(14)		158	158			
P5250694058	POWERS LAKE	ND		06/13/2025		101,680		(14)			(14)		158	158			
P5250694061	POWERS LAKE	ND		06/13/2025		101,680		(14)			(14)		158	158			
P5250694063	POWERS LAKE	ND		06/13/2025		101,680		(14)			(14)		158	158			
P5250694064	POWERS LAKE	ND		06/13/2025		101,680		(14)			(14)		158	158			
P5250694069	CROSBY	TX		06/27/2025		146,763		(8)			(8)		393	393			
P5250694092	CROSBY	TX		06/27/2025		146,763		(8)			(8)		393	393			
P5250694455	ODESSA	TX		10/22/2025		272,369		(39)			(39)		300	300			

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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					
P5250800128	MELBOURNE BEACH	FL		09/17/2025		1,545,323		(384)			(384)		6,941	6,941			
P5250800786	FORT WASHINGTON	MD		09/18/2025		481,600		(104)			(104)		621	621			
P5250899414	STAFFORD TOWNSHIP	NJ		09/26/2025		659,028		(138)			(138)		971	971			
P5250899869	SNOHOMISH	WA		09/15/2025		600,185		(176)			(176)		1,603	1,603			
P5250901725	WINCHESTER	VA		09/25/2025		184,191		(69)			(69)		498	498			
P5250901876	OCALA	FL		09/30/2025		184,621		(28)			(28)		3,131	3,131			
P5250901898	PANAMA CITY BEACH	FL		10/07/2025		156,930		(56)			(56)		413	413			
P5250901901	PHILADELPHIA	PA		09/12/2025		172,868		(11)			(11)		443	443			
P5250901902	PANAMA CITY BEACH	FL		10/07/2025		157,678		(63)			(63)		413	413			
P5250901927	GOULDSBORO	PA		10/21/2025		143,840		(30)			(30)		411	411			
P5250901935	DALLAS	TX		10/02/2025		231,839		(38)			(38)		764	764			
P5250901972	SAHUARITA	AZ		10/13/2025		183,610		(65)			(65)		419	419			
P5250901989	CALEXICO	CA		10/15/2025		193,594		(21)			(21)						
P5250902018	CONVERSE	TX		10/03/2025		121,092		(4)			(4)		340	340			
P5250902053	HIGHLANDS RANCH	CO		09/15/2025		562,540		(125)			(125)		1,541	1,541			
P5250902088	SAN ANTONIO	TX		10/06/2025		177,134		5			5		513	513			
P5250902100	MOSELEY	VA		09/29/2025		334,053		(44)			(44)		948	948			
P5250902139	STEVENS POINT	WI		10/03/2025		126,292		(50)			(50)		322	322			
P5250902216	DECATUR	GA		10/15/2025		246,076		(54)			(54)		627	627			
P5250902224	BELMONT	NC		10/06/2025		105,030		(42)			(42)		184	184			
P5250902243	AUSTIN	TX		10/03/2025		161,839		(58)			(58)		437	437			
P5250902273	LUBBOCK	TX		10/01/2025		129,446		(21)			(21)		333	333			
P5250902288	PRINCETON	TX		09/29/2025		175,355		(18)			(18)		505	505			
P5250902290	KATY	TX		09/24/2025		174,072		(14)			(14)		477	477			
P5250902294	HOCKLEY	TX		10/08/2025		196,959		(16)			(16)		536	536			
P5250902359	KATY	TX		09/29/2025		273,503							775	775			
P5250902452	DALLAS	TX		09/26/2025		535,782		(129)			(129)		1,405	1,405			
P5250902469	RANSON	WV		09/26/2025		197,325		(8)			(8)		507	507			
P5250902470	RANSON	WV		09/26/2025		190,617		(26)			(26)		519	519			
P5250902483	RHOME	TX		09/26/2025		215,019		(17)			(17)		603	603			
P5250902491	LAREDO	TX		09/30/2025		180,093		(43)			(43)		772	772			
P5250902528	PORTLAND	OR		10/01/2025		276,279		(55)			(55)		755	755			
P5250903372	DELRAY BEACH	FL		09/25/2025									40,670	40,670			
P5250903671	MIAMI BEACH	FL		10/23/2025		671,340		(197)			(197)		1,537	1,537			
P5250903839	WINDER	GA		10/31/2025		140,827		(36)			(36)		239	239			
P5250904095	GALVESTON	TX		11/19/2025		365,600		(130)			(130)		999	999			
P5251004295	JACKSON TOWNSHIP	NJ		12/30/2025				(46)			(46)		1,234	1,234			
P5251004351	PORT ST LUCIE	FL		11/10/2025				(86)			(86)		727	727			
P5251004540	DALLAS	GA		12/12/2025				(53)			(53)		8,296	8,296			
P5251004541	BOCA RATON	FL		10/14/2025		1,042,956		(322)			(322)		2,419	2,419			
P5251004543	SAN BERNARDINO	CA		10/10/2025		109,191		(142)			(142)		14,883	14,883			
P5251004544	LENOIR CITY	TN		10/23/2025		132,754		(43)			(43)		356	356			
P5251004580	KATY	TX		11/26/2025				(22)			(22)		581	581			
P5251004583	CUMBERLAND	IN		10/22/2025		173,801		(12)			(12)		652	652			
P5251004594	HONOLULU	HI		10/27/2025		333,168		(27)			(27)		805	805			
P5251004608	RED BANK	NJ		10/20/2025		114,076		(32)			(32)		275	275			
P5251004620	SUNSET BEACH	NC		10/10/2025		190,864		(34)			(34)		574	574			
P5251004626	LUBBOCK	TX		11/14/2025		312,978		(71)			(71)		776	776			
P5251004640	KATY	TX		10/15/2025		179,182		(7)			(7)		1,134	1,134			
P5251004686	AUSTIN	TX		08/14/2025		171,695		(21)			(21)		398	398			
P5251004702	WOODBRIDGE	VA		10/14/2025		405,493		(112)			(112)		1,380	1,380			

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P5251004709	LAS VEGAS	NV		11/10/2025		990,848		(398)			(398)		6,169	6,169			
P5251004711	LIPAN	TX		10/23/2025		283,700		(77)			(77)		737	737			
P5251004719	LAVON	TX		10/24/2025		340,922		(24)			(24)		713	713			
P5251004726	ELIZABETH	CO		11/17/2025		810,425		(318)			(318)		2,008	2,008			
P5251004728	PEMBROKE PINES	FL		10/10/2025		529,280		(146)			(146)		1,374	1,374			
P5251004730	SCHWENKSVILLE	PA		10/22/2025		113,591		(26)			(26)		161	161			
P5251004732	MESA	AZ		11/03/2025		1,902,799		(496)			(496)		4,915	4,915			
P5251004734	DOWNERS GROVE	IL		10/20/2025		1,907,713		(472)			(472)		5,096	5,096			
P5251004752	ELMENDORF	TX		10/31/2025				(3)			(3)		460	460			
P5251004768	PARRISH	FL		11/14/2025				(19)			(19)		710	710			
P5251004772	MIAMI	FL		10/17/2025		1,007,436		(192)			(192)		1,240	1,240			
P5251004785	PAGOSA SPRINGS	CO		10/03/2025		104,987		(40)			(40)		269	269			
P5251004803	FRESNO	CA		11/18/2025		229,908		(67)			(67)		570	570			
P5251004833	RIVERSIDE	CA		10/28/2025		320,823		(9)			(9)		928	928			
P5251004838	LEBANON	TN		10/29/2025				(81)			(81)		1,225	1,225			
P5251004839	INDEPENDENCE	OH		11/03/2025		182,647		(42)			(42)		510	510			
P5251004880	AVON	IN		10/31/2025		284,368		(29)			(29)		774	774			
P5251004884	SAN ANTONIO	TX		11/04/2025		118,425		(6)			(6)		322	322			
P5251004886	CALABASH	NC		10/23/2025		159,978		(21)			(21)		433	433			
P5251004918	MIDLOTHIAN	TX		11/18/2025				(42)			(42)		544	544			
P5251005397	MIDLAND	TX		11/25/2025		477,956		(76)			(76)		1,439	1,439			
P5251005628	SPARTA	NJ		11/14/2025				(214)			(214)		3,032	3,032			
P5251005933	MIDDLESEX	NJ		11/17/2025		289,557		(76)			(76)		735	735			
P5251005937	SOMERSET	KY		11/03/2025				(84)			(84)		604	604			
P5251006519	PRINCETON	TX		11/25/2025				(3)			(3)		446	446			
P5251006531	WARNER ROBINS	GA		11/17/2025		449,810		(60)			(60)		697	697			
P5251006539	PIKESVILLE	MD		11/21/2025				(39)			(39)		954	954			
P5251006540	FISHERS	IN		11/19/2025				(55)			(55)		2,046	2,046			
P5251006543	CONROE	TX		11/17/2025				(4)			(4)		554	554			
P5251006550	VIRGINIA BEACH	VA		11/17/2025		1,143,151							1,700	1,700			
P5251006562	LAKEWOOD RANCH	FL		11/14/2025				(121)			(121)		1,294	1,294			
P5251006566	PRINCETON	TX		11/25/2025				(3)			(3)		453	453			
P5251006568	PIKESVILLE	MD		11/18/2025				(19)			(19)		1,012	1,012			
P5251006571	PRINCETON	TX		11/25/2025				(7)			(7)		438	438			
P5251006650	ATHENS	AL		11/26/2025				(11)			(11)		575	575			
P5251006674	BURKE	VA		11/13/2025		574,749							3,319	3,319			
P5251006687	NEW PORT RICHEY	FL		11/14/2025		414,092		(78)			(78)		979	979			
P5251006728	BALTIMORE	MD		11/21/2025				(93)			(93)		1,660	1,660			
P5251006763	CONVERSE	TX		11/26/2025				(11)			(11)		355	355			
P5251006796	LAWRENCEVILLE	GA		11/19/2025				(58)			(58)		923	923			
P5251006876	BRIDGEPORT	PA		11/20/2025				(42)			(42)		803	803			
P5251006900	IRVINE	CA		12/02/2025									3,206	3,206			
P5251006907	INWOOD	WV		11/12/2025				(34)			(34)		494	494			
P5251006920	PRINCETON	TX		11/25/2025				(4)			(4)		430	430			
P5251006933	ALVA	FL		11/21/2025				(83)			(83)		1,272	1,272			
P5251006935	PRINCETON	TX		11/25/2025				(9)			(9)		430	430			
P5251006963	PROVIDENCE VILLAGE	TX		11/25/2025				(18)			(18)		280	280			
P5251006992	HOMER	AK		12/03/2025				(87)			(87)		880	880			
P5251007022	CHICAGO	IL		11/26/2025		250,766		(8)			(8)		1,018	1,018			
P5251007052	COLUMBUS	OH		11/14/2025				(192)			(192)		1,410	1,410			
P5251007056	MIAMI	FL		11/10/2025		677,451		(168)			(168)		4,944	4,944			

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	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					
P5251007062	MONUMENT	CO		12/03/2025				(181)			(181)		1,550	1,550			
P5251007081	EDGEFIELD	SC		12/17/2025				(62)			(62)		549	549			
P5251107567	NASHVILLE	TN		01/29/2026				(67)			(67)		621	621			
P5251108129	CAPE CORAL	FL		12/12/2025				(74)			(74)		451	451			
P5251108172	OCEAN SHORES	WA		01/02/2026				(23)			(23)		193	193			
P5251108729	EAGLE	ID		12/10/2025				(325)			(325)		3,238	3,238			
P5251108908	OXFORD	MS		12/12/2025				(96)			(96)		714	714			
P5251109132	PHOENIX	AZ		12/24/2025				(117)			(117)		976	976			
P5251109204	LUBBOCK	TX		12/30/2025				(330)			(330)		2,452	2,452			
P5251109366	MINNEAPOLIS	MN		12/08/2025				(144)			(144)		1,502	1,502			
P5251109420	LAS VEGAS	NV		05/09/2026				(33)			(33)		153	153			
P5251209624	CONCORD	NC		02/09/2026				(47)			(47)		529	529			
P5251209628	CARBONDALE	IL		12/19/2025				(23)			(23)		261	261			
P5251209678	FORT WORTH	TX		12/26/2025				(36)			(36)		548	548			
P5251209682	COATESVILLE	PA		12/29/2025				(35)			(35)		278	278			
P5251209686	MYRTLE BEACH	SC		12/19/2025				(45)			(45)		1,006	1,006			
P5251209691	MYRTLE BEACH	SC		12/17/2025				(37)			(37)		522	522			
P5251209869	SHALLOTTE	NC		12/30/2025				(79)			(79)		614	614			
P5251209883	SEATTLE	WA		12/16/2025				(243)			(243)		3,168	3,168			
P5251209970	MONTGOMERY	AL		12/11/2025				(27)			(27)		191	191			
P5251209979	LOS ANGELES	CA		03/21/2026				(93)			(93)		1,901	1,901			
P5251209996	MESA	AZ		12/22/2025				(196)			(196)		1,097	1,097			
P5251210103	CINCINNATI	OH		01/08/2026				(67)			(67)		480	480			
P5251210110	TOLLESON	AZ		12/17/2025				(31)			(31)		1,696	1,696			
P5251210129	TUCSON	AZ		12/01/2025				(40)			(40)		532	532			
P5251210150	LELAND	NC		12/19/2025				(74)			(74)		515	515			
P5251210329	SARASOTA	FL		12/11/2025				(81)			(81)		890	890			
P5251210343	CONROE	TX		12/22/2025				(27)			(27)		470	470			
P5251210349	HAMPSTEAD	NC		01/08/2026				(27)			(27)		526	526			
P5251210351	PLAYA DEL REY	CA		12/23/2025				(558)			(558)		5,977	5,977			
P5251210369	ANGIER	NC		12/29/2025				(76)			(76)		592	592			
P5251210392	SUMMERDALE	AL		12/23/2025				(29)			(29)		576	576			
P5251210478	SPRINGDALE	AR		12/23/2025				(28)			(28)		552	552			
P5251210485	WALLER	TX		12/26/2025				(14)			(14)		422	422			
P5251210493	WALLER	TX		12/26/2025				(15)			(15)		462	462			
P5251210504	AUBREY	TX		12/27/2025				(20)			(20)		529	529			
P5251210511	MANCHESTER	MD		12/17/2025				(132)			(132)		1,233	1,233			
P5251210540	LOS ANGELES	CA		01/07/2026				(79)			(79)		1,214	1,214			
P5251210576	GREELEY	CO		12/23/2025				(14)			(14)		1,384	1,384			
P5251210588	POTOMAC	MD		12/29/2025									6,595	6,595			
P5251210667	LA GRANGE HIGHLANDS	IL		01/14/2026				(194)			(194)		1,603	1,603			
P5251210707	COLLEGE PARK	GA		01/12/2026				(42)			(42)		270	270			
P5251210712	ALPHARETTA	GA		12/22/2025				(38)			(38)		869	869			
P5251210726	WEST PALM BEACH	FL		01/05/2026				(420)			(420)		5,397	5,397			
P5251210832	OAKLAND	FL		01/15/2026				(300)			(300)		3,234	3,234			
P5251210848	JACKSONVILLE	FL		01/07/2026				(12)			(12)		1,450	1,450			
P5251210855	CHINA GROVE	NC		01/02/2026				(65)			(65)		628	628			
P5251210953	RANSON	WV		01/22/2026				(76)			(76)		1,103	1,103			
P5251210973	ROSEVILLE	CA		12/22/2025				(113)			(113)		1,063	1,063			
P5251210980	KESWICK	VA		01/02/2026				(192)			(192)		1,782	1,782			
P5251211103	GEORGETOWN	TX		12/30/2025				(146)			(146)		3,017	3,017			

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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					
P5251211131	HEMET	CA		12/22/2025				(105)			(105)		1,431	1,431			
P5251211182	PUNTA GORDA	FL		12/29/2025				(51)			(51)		1,356	1,356			
P5251211301	TEMPLE HILLS	MD		01/30/2026				(29)			(29)		497	497			
P5251211361	ODESSA	WA		12/26/2025				(40)			(40)		253	253			
P5251211363	HILLIARD	OH		01/14/2026				(73)			(73)		642	642			
P5251211493	CLEVELAND	OH		01/08/2026				(20)			(20)		271	271			
P5251211583	WARREN	MI		01/09/2026				(38)			(38)		576	576			
P5251211624	PORT ORANGE	FL		12/19/2025				(126)			(126)		896	896			
P5251211643	DETROIT	MI		12/29/2025				(44)			(44)		308	308			
P5251211690	PRINCETON	TX		01/16/2026				(29)			(29)		3,656	3,656			
P5251211722	RANSON	WV		01/29/2026				(40)			(40)		582	582			
P5251211733	NASHVILLE	TN		02/06/2026				(60)			(60)		342	342			
P5251211740	KISSIMMEE	FL		01/14/2026				(27)			(27)		2,037	2,037			
P5251211828	AURORA	IL		12/09/2025				(135)			(135)		1,297	1,297			
P5251211838	COLUMBUS	GA		01/02/2026				(33)			(33)		540	540			
P5251211935	AVE MARIA	FL		01/15/2026				(11)			(11)		587	587			
P5251211970	RANSON	WV		01/30/2026				(39)			(39)		561	561			
P5251211989	CEDAR HILL	TX		01/26/2026				(47)			(47)		408	408			
P5251212061	BONITA SPRINGS	FL		02/09/2026				(70)			(70)		980	980			
P5251212089	LORTON	VA		02/20/2026				(203)			(203)		1,490	1,490			
P5251212103	KATY	TX		01/30/2026				(32)			(32)		696	696			
P5251212149	MYRTLE BEACH	SC		01/26/2026				(33)			(33)		454	454			
P5260112327	CORPUS CHRISTI	TX		01/12/2026				(24)			(24)		270	270			
P5260112392	VIRGINIA BEACH	VA		02/06/2026				(46)			(46)		443	443			
P5260112699	CHARLOTTE	NC		02/04/2026				(179)			(179)		1,813	1,813			
P5260112738	DECATUR	GA		02/23/2026				(58)			(58)		861	861			
P5260112837	LORIS	SC		03/11/2026				(51)			(51)		325	325			
P5260112838	NAPLES	FL		01/21/2026				(111)			(111)		993	993			
P5260112844	JOSEPHINE	TX		02/02/2026				(115)			(115)		851	851			
P5260113684	NAPLES	FL		02/19/2026				(132)			(132)		996	996			
P5260113902	INDIANAPOLIS	IN		02/26/2026				(56)			(56)		1,226	1,226			
P5260113925	MCCORDSVILLE	IN		02/10/2026				(64)			(64)		235	235			
P5260114765	CEDAR HILL	TX		03/27/2026				(83)			(83)		842	842			
P5260216507	PARIS	TX		04/10/2026				(45)			(45)		2,992	2,992			
P5260216557	URBANA	IL		03/31/2026				(50)			(50)		288	288			
P5260217029	PUEBLO	CO		04/29/2026				(53)			(53)		281	281			
P5260217413	MILLVILLE	DE		03/31/2026				(87)			(87)		1,373	1,373			
P5260217423	RAPID CITY	SD		03/27/2026				(79)			(79)		7,301	7,301			
P5260217468	BRISTOL	CT		03/18/2026				(82)			(82)		1,244	1,244			
P5260318260	ELLINGTON	CT		04/10/2026				(116)			(116)		1,247	1,247			
P5260318692	BOCA RATON	FL		04/07/2026				(22)			(22)		3,000	3,000			
P5260318760	WINTER GARDEN	FL		04/23/2026				(103)			(103)		777	777			
P5260319020	COLUMBUS	IN		04/10/2026				(48)			(48)		555	555			
P5260319119	LYONS	CO		03/27/2026				(165)			(165)		4,759	4,759			
P5260319129	DALLAS	TX		03/20/2026				(125)			(125)		1,783	1,783			
P5260319159	PUNTA GORDA	FL		03/30/2026				(125)			(125)		81,219	81,219			
P5260319209	WILMINGTON	NC		04/16/2026				(29)			(29)		569	569			
P5260319300	BUMPASS	VA		03/27/2026				(311)			(311)		3,487	3,487			
P5260319419	JACKSONVILLE	FL		04/13/2026				(461)			(461)		4,856	4,856			
P5260319433	FORNEY	TX		04/15/2026				(44)			(44)		273	273			
P5260319446	VISALIA	CA		03/31/2026				(186)			(186)		1,775	1,775			

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P5260319621	SUNSET BEACH	NC		04/27/2026				(139)			(139)		1,322	1,322			
P5260319642	DALLAS	TX		04/09/2026				(91)			(91)		2,186	2,186			
P5260319761	SEASIDE HEIGHTS	NJ		03/27/2026				(117)			(117)		1,387	1,387			
P5260319768	ONALASKA	WA		04/17/2026				(90)			(90)		756	756			
P5260319776	WOODWAY	TX		04/23/2026				(99)			(99)		472	472			
P5260319815	MOUNT POCONO	PA		06/03/2026				(2)			(2)		54	54			
P5260319822	WOODBRIDGE	VA		03/13/2026				(54)			(54)		786	786			
P5260319825	LAS VEGAS	NV		02/10/2026				(17)			(17)		605	605			
P5260319835	MILLSBORO	DE		02/25/2026				(72)			(72)		519	519			
P5260319848	FOREST PARK	IL		04/16/2026				(34)			(34)		178	178			
P5260319903	COLUMBUS	OH		04/10/2026				(205)			(205)		1,607	1,607			
P5260319980	MONROE	NC		03/31/2026				(65)			(65)		678	678			
P5260320006	GREENACRES	FL		04/01/2026				(50)			(50)		396	396			
P5260320031	SHERMAN	TX		04/22/2026				(14)			(14)		264	264			
P5260320039	RAMSEY	NJ		04/30/2026				(121)			(121)		1,152	1,152			
P5260320048	SAN ANTONIO	TX		04/28/2026				(62)			(62)		354	354			
P5260320055	SANDY	UT		04/06/2026									625	625			
P5260320064	LONGS	SC		04/09/2026				(33)			(33)		1,931	1,931			
P5260320066	BRUNSWICK	OH		04/14/2026				(103)			(103)		942	942			
P5260320070	STERLING HEIGHTS	MI		04/16/2026				(56)			(56)		392	392			
P5260320088	BOWLING GREEN	KY		04/22/2026				(64)			(64)		293	293			
P5260320111	ROCKY TOP	TN		04/29/2026				(69)			(69)		377	377			
P5260320128	SACRAMENTO	CA		04/28/2026				(120)			(120)		490	490			
P5260320151	JERSEY CITY	NJ		04/21/2026				(105)			(105)		5,008	5,008			
P5260320155	LAKELAND	FL		05/29/2026				(69)			(69)		497	497			
P5260320175	DURANT	OK		04/23/2026				(22)			(22)		189	189			
P5260320181	HARWICH	MA		05/26/2026				(153)			(153)		593	593			
P5260320212	TOMS RIVER	NJ		04/24/2026				(128)			(128)		1,224	1,224			
P5260320349	COLUMBIA	SC		05/07/2026				(45)			(45)		418	418			
P5260320455	TRENTON	NJ		05/05/2026				(69)			(69)		411	411			
P5260420543	VINEYARD	UT		04/22/2026				(107)			(107)		1,316	1,316			
P5260420696	ARVADA	CO		05/06/2026				(709)			(709)		7,109	7,109			
P5260420863	CUMMING	GA		04/28/2026				(45)			(45)		1,266	1,266			
P5260420887	NAPLES	FL		03/12/2026				(31)			(31)		1,699	1,699			
P5260420919	BETHLEHEM	PA		02/13/2026				(26)			(26)		331	331			
P5260420923	GERMANTOWN	TN		05/15/2026				(347)			(347)		1,622	1,622			
P5260420935	CHESTERFIELD	VA		04/28/2026				(57)			(57)		534	534			
P5260420939	COLONIAL BEACH	VA		05/14/2026				(78)			(78)		337	337			
P5260420944	MELBOURNE	FL		05/11/2026				(27)			(27)		536	536			
P5260420954	LAKE ALFRED	FL		04/29/2026				(43)			(43)		438	438			
P5260421100	NEW ALBANY	OH		05/01/2026				(402)			(402)		1,909	1,909			
P5260421119	MONTGOMERY	TX		04/17/2026				(92)			(92)		826	826			
P5260421123	TULSA	OK		05/18/2026				(61)			(61)		539	539			
P5260421141	CROSBY	TX		05/28/2026				(17)			(17)		224	224			
P5260421147	BOLTON	MA		05/11/2026				(396)			(396)		2,230	2,230			
P5260421239	HOMOSASSA	FL		05/07/2026				(67)			(67)		748	748			
P5260421250	KNOXVILLE	TN		05/06/2026				(29)			(29)		513	513			
P5260421252	DALLAS	TX		05/29/2026				(28)			(28)		424	424			
P5260421258	NORTH BERGEN	NJ		01/30/2026				(29)			(29)		1,368	1,368			
P5260421277	STAR	ID		04/27/2026				(72)			(72)		2,696	2,696			
P5260421280	PHOENIX	AZ		04/28/2026				(48)			(48)		963	963			

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	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					
P5260421305	CONVERSE	TX		05/08/2026				(16)			(16)		352	352			
P5260421357	HENDERSON	TX		05/04/2026				(73)			(73)		1,444	1,444			
P5260421360	NASHVILLE	TN		04/30/2026				(112)			(112)		2,426	2,426			
P5260421364	DECATUR	AL		05/20/2026				(15)			(15)		334	334			
P5260421371	MADISON	AL		04/30/2026				(49)			(49)		439	439			
P5260421372	HAUSER	ID		05/22/2026				(365)			(365)		1,458	1,458			
P5260421377	DUNCANVILLE	TX		04/29/2026				(14)			(14)		70,154	70,154			
P5260421383	KILLEEN	TX		05/09/2026				(50)			(50)		256	256			
P5260421397	SMITHFIELD	NC		05/07/2026				(17)			(17)		365	365			
P5260421407	LAS VEGAS	NV		04/30/2026				(107)			(107)		920	920			
P5260421410	SAINT SIMONS ISLAND	GA		05/01/2026				(85)			(85)		486	486			
P5260421424	OMAHA	NE		04/15/2026				(141)			(141)		1,332	1,332			
P5260421476	CALABASH	NC		05/22/2026				(50)			(50)		431,368	431,368			
P5260421493	FISHERS	IN		05/11/2026				(575)			(575)		3,176	3,176			
P5260421495	HEBER CITY	UT		04/27/2026				(353)			(353)		1,935	1,935			
P5260421508	NASHVILLE	TN		05/14/2026				(78)			(78)		334	334			
P5260421542	KILLEEN	TX		04/28/2026				(19)			(19)		166	166			
P5260421554	DENHAM SPRINGS	LA		04/30/2026				(113)			(113)		1,460	1,460			
P5260421564	NAPA	CA		04/18/2026				(450)			(450)		3,314	3,314			
P5260421601	GREENVILLE	SC		05/20/2026				(14)			(14)		313	313			
P5260421610	TEMPE	AZ		03/12/2026				(57)			(57)		710	710			
P5260421614	VIRGINIA BEACH	VA		05/22/2026				(61)			(61)		227	227			
P5260421618	NORFOLK	VA		05/13/2026				(81)			(81)		428	428			
P5260421639	WALLER	TX		04/29/2026				(4)			(4)		342	342			
P5260421673	TULSA	OK		04/30/2026				(295)			(295)		1,067	1,067			
P5260421677	RALEIGH	NC		05/07/2026				(81)			(81)		650	650			
P5260421714	DALLAS	TX		05/28/2026									182	182			
P5260421726	BRADENTON	FL		04/28/2026									659	659			
P5260421728	MIDLAND	TX		04/30/2026				(108)			(108)		1,160	1,160			
P5260421729	MIDLAND	TX		04/30/2026				(46)			(46)		546	546			
P5260421763	MEDINA	OH		05/18/2026				(88)			(88)		526	526			
P5260421788	SOUTHLAKE	TX		04/27/2026				(256)			(256)		1,708	1,708			
P5260421866	PHOENIX	AZ		04/16/2026				(13)			(13)		670	670			
P5260421891	LEAGUE CITY	TX		05/28/2026				(32)			(32)		1,041	1,041			
P5260421913	LOUISVILLE	KY		05/22/2026				(20)			(20)		682	682			
P5260421926	DAVENPORT	FL		04/30/2026				(42)			(42)		386	386			
P5260422005	JACKSONVILLE	FL		04/21/2026				(25)			(25)		261	261			
P5260422015	DEPOE BAY	OR		04/27/2026				(76)			(76)		789	789			
P5260422026	COLLEGE STATION	TX		05/20/2026				(45)			(45)		295	295			
P5260422040	FORT PIERCE	FL		04/29/2026				(38)			(38)		2,419	2,419			
P5260422072	CHARLOTTE	NC		04/29/2026				(220)			(220)		2,542	2,542			
P5260422080	WEST HENRIETTA	NY		05/29/2026				(58)			(58)		680	680			
P5260422130	DE SOTO	KS		06/03/2026				(81)			(81)		297	297			
P5260422132	PROVIDENCE VILLAGE	TX		05/15/2026				(31)			(31)		403	403			
P5260422142	FRANKLIN	TN		04/30/2026				(285)			(285)		3,079	3,079			
P5260422162	SELLERSBURG	IN		05/13/2026				(36)			(36)		355	355			
P5260422221	HOUSTON	TX		05/08/2026				(12)			(12)		767	767			
P5260422228	DETROIT	MI		05/18/2026				(22)			(22)		176	176			
P5260422238	CINCINNATI	OH		05/08/2026				(23)			(23)		300	300			
P5260422313	SCOTTSDALE	AZ		04/29/2026				(28)			(28)		431	431			
P5260422371	HOUSTON	TX		05/20/2026				(43)			(43)		522	522			

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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					
P5260422437	WINTER HAVEN	FL		06/03/2026				(42)			(42)		434	434			
P5260422462	SOUTHLAKE	TX		05/22/2026				(24)			(24)		1,037	1,037			
P5260422560	CHICAGO	IL		05/22/2026				(34)			(34)		170	170			
P5260422562	BONITA SPRINGS	FL		05/18/2026				(70)			(70)		445	445			
P5260422589	LAWRENCEVILLE	GA		05/08/2026				(42)			(42)		989	989			
P5260422594	MOBILE	AL		05/13/2026				(3)			(3)		480	480			
P5260422622	MIAMI	FL		04/29/2026				(117)			(117)		2,574	2,574			
P5260422675	ORLANDO	FL		04/14/2026				(23)			(23)		985	985			
P5260422687	MYRTLE BEACH	SC		05/26/2026				(30)			(30)		314	314			
P5260423032	BATON ROUGE	LA		06/02/2026				(30)			(30)		126	126			
P5260524092	SARASOTA	FL		07/07/2026				(49)			(49)		349	349			
P5260524507	OLYMPIA	WA		06/09/2026				(42)			(42)		247	247			
P5260524728	LAS VEGAS	NV		05/29/2026									162	162			
P5260524756	PRINCETON	TX		06/04/2026				(11)			(11)		146	146			
P5260524804	LAS VEGAS	NV		05/29/2026				(16)			(16)		294	294			
P5260524861	GLENDORA	CA		06/16/2026				(101)			(101)		659	659			
P5260524875	BLOOMFIELD	IN		07/21/2026				(13)			(13)		1,900	1,900			
P5260524892	OKLAHOMA CITY	OK		06/16/2026				(27)			(27)		584	584			
P5260524917	RANSON	WV		06/18/2026				(27)			(27)		193	193			
P5260524941	KANSAS CITY	MO		05/29/2026				(18)			(18)		105	105			
P5260524976	INDIANAPOLIS	IN		06/19/2026				(102)			(102)		361	361			
P5260525065	FRESNO	CA		06/08/2026				(365)			(365)		1,331	1,331			
P5260525382	PACE	FL		06/26/2026				(10)			(10)		216	216			
P5260625807	MIDLAND PARK	NJ		06/30/2026				(46)			(46)		439	439			
P5260626425	RIVERSIDE	CA		06/23/2026				(53)			(53)		362	362			
P5260626887	ROME	GA		06/26/2026				(79)			(79)		412	412			
P6230224473	OPELIKA	AL		12/01/2024		201,635		(29)			(29)		502	502			
P6230324494	SAINT LOUIS	MO		12/01/2024		124,404		(42)			(42)		343	343			
P6230424572	NASHVILLE	TN		12/01/2024		236,080		(36)			(36)						
P6230424601	DALLAS	TX		12/01/2024		226,217		(27)			(27)		630	630			
P6230524645	MAITLAND	FL		12/01/2024		202,149		(71)			(71)		589	589			
P6231025317	LEWES	DE		12/01/2024		127,517		(36)			(36)		308	308			
P6231025337	PITTSBURGH	PA		12/01/2024		119,515							264	264			
P700050	NEW ORLEANS	LA		12/01/2024		640,543		(38)			(38)		1,841	1,841			
P700052	NEW ORLEANS	LA		12/01/2024		109,891		(7)			(7)		336	336			
P700058	WESTWEGO	LA		12/01/2024		113,196		(5)			(5)		467	467			
P700059	WESTWEGO	LA		12/01/2024		130,729		(4)			(4)		359	359			
P751033	LONGVIEW	TX		12/01/2024		163,763		(39)			(39)		463	463			
P800180	COLORADO SPRINGS	CO		12/01/2024		369,757		(11)			(11)						
P800181	COLORADO SPRINGS	CO		12/01/2024		246,371		(16)			(16)						
P8220200004	MESA	AZ		01/27/2022		222,865		416			416						
P8220500003	COTTONWOOD HEIGHTS	UT		12/01/2024		275,605		(26)			(26)						
P850429	PHOENIX	AZ		12/01/2024		1,197,981		675			675						
P850430	PHOENIX	AZ		12/01/2024		1,181,374		348			348						
P850431	PHOENIX	AZ		12/01/2024		1,320,243		338			338		458,873	458,873			
P850520	PHOENIX	AZ		12/01/2024		447,525		58			58		1,005	1,005			
P850521	PHOENIX	AZ		12/01/2024		447,525		58			58		1,005	1,005			
P850522	PHOENIX	AZ		12/01/2024		447,525		60			60						
P881286	SUN VALLEY	NV		12/01/2024		241,055		(29)			(29)						
P921505	PITTSBURG	CA		12/01/2024		376,943		(15)			(15)		1,126	1,126			
P921603	MADERA	CA		12/01/2024		293,776							791	791			

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P921720	TWENTYNINE PALMS	CA		12/01/2024		192,667		(5)			(5)						
P9251004775	MIAMI	FL		11/18/2025		1,315,686		(281)			(281)		3,419	3,419			
P9251209786	GEORGETOWN	DE		01/12/2026									526	526			
P9251210743	CLERMONT	FL		01/09/2026				(21)			(21)		180	180			
P9260215928	WEST MILFORD	NJ		04/27/2026				(58)			(58)		307	307			
P9260216187	TAMPA	FL		04/01/2026				(72)			(72)		307	307			
S1272165	MERRILLVILLE	IN		08/22/2025		352,690		(57)			(57)		970	970			
S1272175	ATLANTA	GA		12/09/2025				(32)			(32)		293	293			
S1272482	MIAMI	AZ		11/24/2025		188,215		(49)			(49)		464	464			
S1272491	IRVINGTON	VA		01/02/2026				(63)			(63)		812	812			
S1272494	WILLARD	MO		12/11/2025				(66)			(66)		518	518			
S1272497	FORT COLLINS	CO		08/07/2025				(68)			(68)		749	749			
S1272601	TWENTYNINE PALMS	CA		10/21/2025				(67)			(67)		608	608			
S1272602	ISLE OF PALMS	SC		12/30/2025				(202)			(202)		1,398	1,398			
S1272634	COLUMBUS	OH		11/26/2025				(43)			(43)		506	506			
S1272636	LA QUINTA	CA		12/23/2025				(108)			(108)		1,729	1,729			
S1272646	CHARLOTTE	NC		12/10/2025				(98)			(98)		1,095	1,095			
S1272682	RALEIGH	NC		12/12/2025				(50)			(50)		418	418			
S1272685	MILFORD	NH		12/05/2025				(135)			(135)		1,384	1,384			
S1272687	LA QUINTA	CA		12/24/2025				(133)			(133)		1,449	1,449			
S1272694	HUNTINGTON BEACH	CA		12/11/2025				(112)			(112)		1,455	1,455			
S1272695	BILLINGSLEY	AL		12/08/2025				(79)			(79)		567	567			
S1273067	GRAND PRAIRIE	TX		12/10/2025				(132)			(132)		1,479	1,479			
S1273203	SAINT MARYS	GA		01/20/2026				(55)			(55)		498	498			
S1273263	PALM BAY	FL		12/29/2025				(37)			(37)		380	380			
S1273265	MIAMI BEACH	FL		01/09/2026				(26)			(26)		1,311	1,311			
S1273306	WAYZATA	MN		12/23/2025				(235)			(235)		1,996	1,996			
S1273313	JERICHO	NY		12/23/2025				(71)			(71)		1,254	1,254			
S1273347	CORONA	CA		12/14/2025				(242)			(242)		1,705	1,705			
S1273569	KEARNS	UT		12/19/2025				(98)			(98)		785	785			
S1273574	BURNSIDE	KY		12/19/2025				(77)			(77)		591	591			
S1273645	LITTLE ROCK	AR		12/31/2025				(26)			(26)		385	385			
S1273664	BROOKLYN	NY		12/29/2025				(264)			(264)		1,724	1,724			
S1275797	BRONX	NY		03/23/2026				(120)			(120)		1,770	1,770			
S1275843	TOLEDO	OH		01/20/2026				(18)			(18)		322	322			
S1275857	MOBILE	AL		04/13/2026				(13)			(13)		295	295			
S1275973	CEDAR LAKE	IN		04/20/2026				(56)			(56)		441	441			
S1276170	GLENDALE	AZ		05/07/2026				(186)			(186)		1,604	1,604			
S1276207	LEANDER	TX		04/24/2026				(53)			(53)		305	305			
S1276208	CHICAGO	IL		04/29/2026				(81)			(81)		840	840			
S1276210	GRESHAM	OR		04/09/2026				(79)			(79)		1,022	1,022			
S1276329	MILLSBORO	DE		04/13/2026				(56)			(56)		583	583			
S1276364	TAMPA	FL		04/22/2026				(102)			(102)		1,207	1,207			
S1276539	CHICAGO HEIGHTS	IL		04/27/2026				(61)			(61)		265	265			
S1276544	GARDEN CITY	NY		04/23/2026				(417)			(417)		3,497	3,497			
S1276586	ARVADA	CO		04/22/2026				(201)			(201)		1,770	1,770			
S1276621	SCHENECTADY	NY		04/23/2026				(35)			(35)		503	503			
S1276626	BRIGANTINE	NJ		05/18/2026				(47)			(47)		311	311			
S1276630	SCHENECTADY	NY		04/28/2026				(39)			(39)		871	871			
S1276632	LOS ANGELES	CA		04/17/2026				(136)			(136)		834	834			
S1276696	FORT MYERS	FL		05/13/2026				(22)			(22)		310	310			

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S1276702	GRAND RAPIDS	MI		05/15/2026				(30)			(30)		358	358			
S1276703	ELIZABETH	NJ		05/21/2026				(58)			(58)		778	778			
S1276956	FLANDERS	NY		04/30/2026				(79)			(79)		532	532			
S1276957	CLARKTON	NC		05/13/2026				(31)			(31)		267	267			
S1277000	GIG HARBOR	WA		04/30/2026				(337)			(337)		1,868	1,868			
S1277171	LAKE WORTH	FL		04/28/2026				(96)			(96)		1,288	1,288			
S1277910	FORT WORTH	TX		06/05/2026				(49)			(49)		199	199			
S1277931	SAN JOSE	CA		05/27/2026				(216)			(216)		898	898			
S1277961	STANFORDVILLE	NY		05/22/2026				(156)			(156)		805	805			
S1278001	TUCSON	AZ		06/10/2026				(18)			(18)		173	173			
S1278141	MENLO PARK	CA		05/27/2026				(198)			(198)		3,663	3,663			
S1278146	SUFFERN	NY		06/05/2026				(106)			(106)		469	469			
S1278148	GREAT NECK	NY		06/05/2026				(306)			(306)		1,764	1,764			
S1278170	TABERNACLE	NJ		05/29/2026				(76)			(76)		1,124	1,124			
S1278171	FREDERICKSBURG	TX		06/11/2026				(58)			(58)		626	626			
S1278173	OAKHURST	NJ		06/23/2026				(35)			(35)		614	614			
S1278221	SANTA BARBARA	CA		06/08/2026				(108)			(108)		717	717			
S1278849	NEW BRAUNFELS	TX		04/30/2026				(262)			(262)		1,858	1,858			
S66052504227606	MOUNT PLEASANT	SC		05/22/2026				(221)			(221)		1,796	1,796			
S66052509234065	NEWBURY PARK	CA		02/10/2026				(329)			(329)		4,145	4,145			
S66052510236083	SAN JOSE	CA		12/17/2025				(392)			(392)		3,421	3,421			
S66052511236232	COOPER CITY	FL		01/05/2026				(245)			(245)		2,839	2,839			
S66052511236887	HARBOR SPRINGS	MI		01/12/2026				(180)			(180)		1,743	1,743			
S66052511237001	LILLIAN	AL		12/30/2025				(92)			(92)		890	890			
S66052512237776	DURHAM	NC		01/07/2026				(58)			(58)		419	419			
S66052601238737	EASTON	PA		01/30/2026				(68)			(68)		1,208	1,208			
S66052601238897	SALEM	OR		02/17/2026				(285)			(285)		3,048	3,048			
S66052601238948	BROOKFIELD	MA		03/17/2026				(114)			(114)		1,232	1,232			
S66052601239453	FORT LEE	NJ		04/06/2026				(207)			(207)		3,408	3,408			
S66052601239553	MOUNT PLEASANT	SC		02/12/2026				(198)			(198)		2,926	2,926			
S66052601239573	PORT ST LUCIE	FL		03/04/2026				(104)			(104)		1,400	1,400			
S66052602239863	CLERMONT	FL		03/02/2026				(4)			(4)		838	838			
S66052602239969	AUDUBON	NJ		05/12/2026				(21)			(21)		552	552			
S66052602240380	PARKER	TX		03/18/2026				(154)			(154)		1,606	1,606			
S66052602240818	MANHATTAN	KS		04/02/2026				(102)			(102)		1,100	1,100			
S66052602240911	ROSWELL	GA		03/23/2026				(225)			(225)		2,952	2,952			
S66052602241245	WINCHESTER	VA		03/31/2026				(293)			(293)		3,657	3,657			
S66052603241618	EVANSVILLE	IN		04/03/2026				(26)			(26)		339	339			
S66052603241657	LAKE WYLIE	SC		04/10/2026				(168)			(168)		1,841	1,841			
S66052603241679	BICKFORD RANCH	CA		04/03/2026				(172)			(172)		2,216	2,216			
S66052603242178	LIMA	OH		04/23/2026				(32)			(32)		412	412			
S66052603242328	CHARLESTON	SC		04/20/2026				(198)			(198)		2,836	2,836			
S66052604243248	SANTA MARIA	CA		05/18/2026				(115)			(115)		797	797			
S66052604243271	SOUTH GLASTONBURY	CT		06/18/2026				(120)			(120)		728	728			
S66052604244176	SANDY	UT		05/20/2026				(122)			(122)		633	633			
S802506229851	MIAMI BEACH	FL		07/16/2025				(37)			(37)		429	429			
S802509234349	WOODSTOCK	IL		11/05/2025				(65)			(65)		937	937			
S802509234639	COOPER CITY	FL		01/09/2026				(203)			(203)		1,805	1,805			
S802510235089	MARATHON	FL		12/16/2025				(83)			(83)		2,122	2,122			
S802510235165	SAN ANGELO	TX		11/20/2025		588,999		(93)			(93)		862	862			
S802510235614	GOSHEN	CA		12/22/2025				(62)			(62)		789	789			

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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					
S802510235678	ROSEVILLE	CA		01/27/2026				(66)			(66)		1,579	1,579			
S802510235777	DENVER	CO		11/21/2025		441,115		(91)			(91)		1,205	1,205			
S802510235850	MIAMI LAKES	FL		12/08/2025				(47)			(47)		1,350	1,350			
S802510235872	MYRTLE BEACH	SC		12/02/2025				(39)			(39)		362	362			
S802510235933	AVON	CO		11/21/2025		509,211							879	879			
S802510235956	STUART	FL		11/25/2025		278,211		(81)			(81)		1,599	1,599			
S802510236011	GOODLETTSVILLE	TN		12/09/2025				(266)			(266)		4,459	4,459			
S802510236135	LAWRENCEVILLE	GA		11/26/2025				(35)			(35)		649	649			
S802510236191	ERDA	UT		12/01/2025				(142)			(142)		4,220	4,220			
S802510236195	IMPERIAL	CA		12/01/2025				(83)			(83)		3,437	3,437			
S802511236265	HENRICO	VA		11/25/2025		278,991		(42)			(42)		749	749			
S802511236273	CORAL SPRINGS	FL		12/08/2025				(29)			(29)		289	289			
S802511236363	MIAMI SPRINGS	FL		12/01/2025		674,352		(85)			(85)		1,895	1,895			
S802511236408	BETHLEHEM	PA		12/04/2025				(52)			(52)		787	787			
S802511236484	HIALEAH	FL		12/23/2025				(69)			(69)		1,034	1,034			
S802511236490	HERMOSA BEACH	CA		02/06/2026				(224)			(224)		2,584	2,584			
S802511236532	STANWOOD	WA		12/15/2025				(159)			(159)		1,059	1,059			
S802511236541	ARLINGTON	WA		12/15/2025				(97)			(97)		598	598			
S802511236618	ST PETERSBURG	FL		12/12/2025				(96)			(96)		756	756			
S802511236699	ROCKWALL	TX		12/19/2025				(46)			(46)		697	697			
S802511236744	FREDERICKSBURG	VA		12/05/2025				(80)			(80)		739	739			
S802511236747	CELINA	TX		12/31/2025				(76)			(76)		3,508	3,508			
S802511236765	PLATTEVILLE	CO		01/08/2026				(239)			(239)		3,112	3,112			
S802511236769	SPARTANBURG	SC		12/04/2025				(96)			(96)		558	558			
S802511236772	POMPANO BEACH	FL		12/12/2025				(46)			(46)		898	898			
S802511236781	EUGENE	OR		11/28/2025				(156)			(156)		1,352	1,352			
S802511236800	BRADENTON	FL		12/22/2025				(89)			(89)		6,611	6,611			
S802511236830	LINCOLN	NE		12/22/2025				(34)			(34)		482	482			
S802511236841	LEESBURG	FL		12/10/2025				(91)			(91)		1,008	1,008			
S802511236852	CAPE CORAL	FL		12/16/2025				(31)			(31)		513	513			
S802511236937	PAHOA	HI		01/08/2026				(44)			(44)		606	606			
S802511236939	ESTERO	FL		01/21/2026				(92)			(92)		1,152	1,152			
S802511236947	CORPUS CHRISTI	TX		01/21/2026				(72)			(72)		1,108	1,108			
S802511236963	NAPLES	FL		12/19/2025				(86)			(86)		780	780			
S802511236965	BALTIMORE	MD		12/23/2025				(50)			(50)		538	538			
S802511237022	BLUE RIDGE	GA		12/19/2025				(136)			(136)		1,317	1,317			
S802511237077	ROSELAND	VA		12/17/2025				(96)			(96)		4,534	4,534			
S802511237110	SAN DIEGO	CA		12/05/2025				(168)			(168)		1,615	1,615			
S802511237144	JACKSONVILLE	FL		12/24/2025				(126)			(126)		1,011	1,011			
S802511237291	PEMBROKE PINES	FL		12/30/2025				(241)			(241)		2,580	2,580			
S802512237506	WEST PALM BEACH	FL		12/30/2025				(63)			(63)		942	942			
S802512237574	MIAMI BEACH	FL		12/23/2025				(121)			(121)		865	865			
S802512237661	KLAMATH FALLS	OR		12/22/2025				(38)			(38)		317	317			
S802512237695	SHERWOOD FOREST	CA		01/20/2026				(345)			(345)		2,724	2,724			
S802512237734	MEDFORD	OR		01/15/2026				(22)			(22)		732	732			
S802512237740	LOS ANGELES	CA		12/30/2025				(104)			(104)		2,388	2,388			
S802512237787	MURRIETA	CA		01/09/2026				(69)			(69)		554	554			
S802512237830	HAWTHORNE	CA		01/06/2026				(332)			(332)		11,617	11,617			
S802512237866	WEST HILLS	CA		01/06/2026				(438)			(438)		3,589	3,589			
S802512237944	HOLLYWOOD	FL		01/06/2026				(142)			(142)		1,630	1,630			
S802512237986	RIVERSIDE	CA		01/13/2026				(132)			(132)		1,513	1,513			

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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					
S802512238067	LEHIGH ACRES	FL		01/30/2026				(72)			(72)		1,102	1,102			
S802512238090	MONTICELLO	MN		01/09/2026				(46)			(46)		626	626			
S802512238124	TEMPE	AZ		01/21/2026				(153)			(153)		692,214	692,214			
S802512238171	BURBANK	CA		01/19/2026				(164)			(164)		1,638	1,638			
S802512238244	RIVERSIDE	CA		01/20/2026				(56)			(56)		1,240	1,240			
S802512238263	GLENDALE	AZ		01/09/2026				(169)			(169)		1,218	1,218			
S802512238268	EL PASO	TX		01/23/2026				(21)			(21)		438	438			
S802512238298	WEST PALM BEACH	FL		01/23/2026				(43)			(43)		757	757			
S802512238331	ELGIN	IL		01/22/2026				(225)			(225)		2,091	2,091			
S802512238340	MECHANICSVILLE	VA		01/22/2026				(101)			(101)		902	902			
S802512238367	POOLESVILLE	MD		01/26/2026				(56)			(56)		658	658			
S802512238388	WAKE FOREST	NC		01/20/2026				(48)			(48)		541	541			
S802512238434	BURBANK	CA		01/21/2026				(98)			(98)		942	942			
S802512238505	KESWICK	VA		01/21/2026				(76)			(76)		757	757			
S802601238608	MIAMI	FL		04/02/2026				(58)			(58)		1,177	1,177			
S802601238694	SANTA CLARITA	CA		01/23/2026				(374)			(374)		5,097	5,097			
S802601238857	LIBERTY	SC		02/05/2026				(197)			(197)		1,452	1,452			
S802601238970	KRUGERVILLE	TX		03/09/2026				(155)			(155)		1,557	1,557			
S802601239098	DEERFIELD BEACH	FL		02/13/2026				(29)			(29)		417	417			
S802601239156	RANCHO CUCAMONGA	CA		02/02/2026				(347)			(347)		5,078	5,078			
S802601239210	SAN FRANCISCO	CA		03/17/2026				(410)			(410)		3,529	3,529			
S802601239216	HONOLULU	HI		02/10/2026				(567)			(567)		5,026	5,026			
S802601239250	NORFOLK	VA		03/10/2026				(38)			(38)		388	388			
S802601239255	SAN ANTONIO	TX		01/30/2026				(31)			(31)		283	283			
S802601239348	MIAMI	FL		01/30/2026				(14)			(14)		547	547			
S802601239381	TEXAS CITY	TX		03/10/2026				(25)			(25)		327	327			
S802601239390	COMPTON	CA		04/03/2026				(136)			(136)		1,134	1,134			
S802601239460	GRASS VALLEY	CA		03/13/2026				(81)			(81)		3,848	3,848			
S802601239753	MISSION VIEJO	CA		03/02/2026				(447)			(447)		3,916	3,916			
S802601239811	HOUSTON	TX		03/18/2026				(79)			(79)		631	631			
S802602239950	MIDLOTHIAN	VA		02/19/2026				(125)			(125)		1,097	1,097			
S802602240028	GREENSBORO	NC		02/27/2026				(26)			(26)		862	862			
S802602240162	HARRISON TOWNSHIP	MI		03/20/2026				(29)			(29)		309	309			
S802602240177	GARDENA	CA		02/26/2026				(34)			(34)		391	391			
S802602240191	MILWAUKEE	WI		03/23/2026				(44)			(44)		290	290			
S802602240222	JACKSONVILLE	FL		02/20/2026				(402)			(402)		4,213	4,213			
S802602240280	CONWAY	SC		03/10/2026				(123)			(123)		832	832			
S802602240356	LAKE CHARLES	LA		03/27/2026				(54)			(54)		532	532			
S802602240364	WEST PALM BEACH	FL		03/09/2026				(32)			(32)		1,077	1,077			
S802602240365	LONGS	SC		03/10/2026				(40)			(40)		487	487			
S802602240434	SALT LAKE CITY	UT		02/24/2026				(179)			(179)		1,667	1,667			
S802602240446	LITTLE RIVER	SC		03/13/2026				(79)			(79)		748	748			
S802602240452	MILWAUKEE	WI		05/29/2026				(35)			(35)		156	156			
S802602240582	COSTA MESA	CA		02/26/2026				(353)			(353)		4,744	4,744			
S802602240665	BELLEVIEW	FL		03/09/2026				(54)			(54)		436	436			
S802602240739	MCDONOUGH	GA		03/31/2026				(36)			(36)		524	524			
S802602240790	FORT SMITH	AR		04/22/2026				(28)			(28)		258	258			
S802602240792	WAXHAW	NC		03/16/2026				(68)			(68)		1,116	1,116			
S802602240842	IRVINE	CA		03/16/2026				(333)			(333)		1,426	1,426			
S802602241034	MIMS	FL		03/25/2026				(66)			(66)		1,037	1,037			
S802602241035	BENTONVILLE	AR		03/27/2026				(123)			(123)		843	843			

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	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					
S802602241077	DENTON	TX		04/10/2026				(84)			(84)		684	684			
S802602241089	EL PASO	TX		03/30/2026				(28)			(28)		309	309			
S802602241120	CARROLLTON	TX		03/27/2026				(98)			(98)		768	768			
S802602241166	MONTVERDE	FL		03/13/2026				(64)			(64)		720	720			
S802602241186	FORT MYERS	FL		04/14/2026				(39)			(39)		464	464			
S802602241206	PASADENA	CA		03/30/2026				(388)			(388)		4,891	4,891			
S802602241217	FORT WORTH	TX		07/10/2026				(20)			(20)		165	165			
S802603241368	LOVES PARK	IL		03/23/2026				(779)			(779)		274	274			
S802603241478	LABELLE	FL		03/27/2026				(44)			(44)		927	927			
S802603241480	IRVINGTON	NJ		04/03/2026				(68)			(68)		1,051	1,051			
S802603241545	SIOUX FALLS	SD		04/27/2026				(19)			(19)		330	330			
S802603241560	ANNANDALE	VA		03/27/2026				(30)			(30)		435	435			
S802603241566	POST FALLS	ID		04/15/2026				(140)			(140)		1,897	1,897			
S802603241601	ROCKWALL	TX		04/20/2026				(258)			(258)		2,478	2,478			
S802603241612	NAPLES	FL		03/16/2026				(123)			(123)		1,211	1,211			
S802603241624	MARINA DEL REY	CA		03/25/2026				(37)			(37)		1,707	1,707			
S802603241688	HUNTINGTON BEACH	CA		05/19/2026				(200)			(200)		3,796	3,796			
S802603241709	SHELLEY	ID		05/28/2026				(67)			(67)		607	607			
S802603241826	NOBLESVILLE	IN		04/21/2026				(52)			(52)		2,216	2,216			
S802603241941	LOGANVILLE	GA		04/10/2026				(70)			(70)		1,120	1,120			
S802603241955	PASO ROBLES	CA		04/23/2026				(45)			(45)		2,034	2,034			
S802603242039	FORT WORTH	TX		06/12/2026				(181)			(181)		639	639			
S802603242065	TULARE	CA		04/24/2026				(98)			(98)		914	914			
S802603242122	JACKSONVILLE	FL		05/26/2026				(133)			(133)		568	568			
S802603242265	SAINT LOUIS PARK	MN		04/24/2026				(55)			(55)		743	743			
S802603242313	AVALON	CA		05/13/2026				(150)			(150)		977	977			
S802603242397	CLERMONT	FL		04/24/2026				(59)			(59)		908	908			
S802603242604	MIAMI BEACH	FL		04/29/2026				(88)			(88)		3,220	3,220			
S802603242638	HIALEAH	FL		04/30/2026				(38)			(38)		458	458			
S802603242671	EDMONDS	WA		04/14/2026				(157)			(157)		1,065	1,065			
S802604242816	LAWNDALE	NC		05/12/2026				(74)			(74)		528	528			
S802604242944	FORT LAUDERDALE	FL		04/24/2026				(176)			(176)		1,984	1,984			
S802604242952	CAPE CORAL	FL		04/30/2026				(79)			(79)		561	561			
S802604243039	OREM	UT		04/27/2026				(48)			(48)		800	800			
S802604243044	ALDIE	VA		06/04/2026				(221)			(221)		599	599			
S802604243063	MESA	AZ		04/29/2026				(28)			(28)		170	170			
S802604243093	MOUNT PLEASANT	SC		04/24/2026				(346)			(346)		3,162	3,162			
S802604243094	SOUTH MIAMI	FL		05/13/2026				(209)			(209)		1,790	1,790			
S802604243216	MARCO ISLAND	FL		05/11/2026				(174)			(174)		1,451	1,451			
S802604243231	ROCKWALL	TX		05/04/2026				(198)			(198)		928	928			
S802604243384	FORT LAUDERDALE	FL		05/11/2026				(43)			(43)		1,549	1,549			
S802604243405	WINDERMERE	FL		05/05/2026				(81)			(81)		2,011	2,011			
S802604243409	PANAMA CITY BEACH	FL		05/08/2026				(39)			(39)		347	347			
S802604243474	KERNERSVILLE	NC		05/06/2026				(81)			(81)		400	400			
S802604243487	BIG BEAR LAKE	CA		05/05/2026				(77)			(77)		475	475			
S802604243579	LAKEWOOD	CA		05/21/2026				(36)			(36)		310	310			
S802604243582	CAMPBELL	CA		06/16/2026				(28)			(28)		1,806	1,806			
S802604243614	SHALLOTTE	NC		05/15/2026				(42)			(42)		697	697			
S802604243678	COLLEGE PARK	GA		05/28/2026				(17)			(17)		239	239			
S802604243689	LINO LAKES	MN		05/14/2026				(21)			(21)		1,206	1,206			
S802604243717	SUMMERLAND KEY	FL		06/25/2026				(39)			(39)		727	727			

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					
S802604243721	NORTH CHICAGO	IL		06/25/2026				(33)			(33)		119	119			
S802604243722	LANCASTER	CA		05/11/2026				(79)			(79)		494	494			
S802604243812	LOOMIS	CA		05/14/2026				(405)			(405)		3,715	3,715			
S802604243884	CONWAY	SC		05/28/2026				(13)			(13)		368	368			
S802604243930	PHILADELPHIA	PA		05/29/2026				(107)			(107)		507	507			
S802604243963	ST PETERSBURG	FL		06/22/2026				(32)			(32)		168	168			
S802604244239	STERLING	CO		05/28/2026				(30)			(30)		291	291			
S802605244430	HAYWARD	CA		06/03/2026				(91)			(91)		365	365			
S802605244448	WEST PARK	FL		05/29/2026				(27)			(27)		725	725			
S802605244503	LACEY	WA		05/21/2026				(112)			(112)		661	661			
S802605244520	LANSING	IL		06/26/2026				(1)			(1)		105	105			
S802605244523	MIAMI LAKES	FL		05/18/2026				(44)			(44)		1,360	1,360			
S802605244583	ASHEBORO	NC		06/22/2026				(11)			(11)		86	86			
S802605244636	CLEVELAND	TX		06/04/2026				(27)			(27)		317	317			
S802605244689	LAGUNA NIGUEL	CA		06/05/2026				(127)			(127)		1,812	1,812			
S802605244709	EASLEY	SC		06/11/2026				(18)			(18)		113	113			
S802605244852	HENRICO	VA		06/11/2026				(28)			(28)		95	95			
S802605244968	TAVERNIER	FL		06/04/2026				(197)			(197)		1,683	1,683			
S802605244974	ATLANTA	GA		05/29/2026				(117)			(117)		1,086	1,086			
S802605245034	MAGNOLIA	TX		06/09/2026				(55)			(55)		821	821			
S802605245077	DESOTO	TX		07/10/2026				(19)			(19)		153	153			
S802605245079	FORT WORTH	TX		07/10/2026				(20)			(20)		156	156			
S802605245080	FORT WORTH	TX		07/10/2026				(18)			(18)		147	147			
S802605245166	MIAMI	FL		06/30/2026				(10)			(10)		172	172			
S802605245310	CARTERSVILLE	GA		06/12/2026				5			5		293	293			
S802605245577	KISSIMMEE	FL		06/29/2026				(22)			(22)		117	117			
S802605245591	BAKERSFIELD	CA		06/11/2026				(18)			(18)		100	100			
S802606245744	INGLEWOOD	CA		06/26/2026				(32)			(32)		521	521			
S802606245797	HAHIRA	GA		07/27/2026				(17)			(17)		487	487			
S802606245813	TULSA	OK		06/30/2026				(23)			(23)		162	162			
S802606246487	PALMETTO BAY	FL		07/24/2026				(139)			(139)		2,500	2,500			
S802607247218	ATHENS	GA		07/27/2026				(14)			(14)		168	168			
S802607247322	ATLANTA	GA		07/29/2026				(19)			(19)		124	124			
S802607247904	LAKE HAVASU CITY	AZ		07/30/2026				(11)			(11)		628	628			
S902507231983	HILLIARD	OH		09/24/2025				(40)			(40)		12,965	12,965			
S902508232779	WHITESTOWN	IN		12/05/2025				3			3		598	598			
S902509233869	CHATTAHOOCHEE HILLS	GA		12/18/2025				(249)			(249)		2,045	2,045			
S902509234523	YORKVILLE	IL		12/29/2025				(26)			(26)		862	862			
S902510235844	CINCINNATI	OH		11/21/2025				(7)			(7)		991	991			
S902511236672	SPARTANBURG	SC		12/23/2025				(72)			(72)		14,846	14,846			
S902602240066	MYRTLE BEACH	SC		03/19/2026				(29)			(29)		182	182			
S902603241310	PENDLETON	IN		03/23/2026				(64)			(64)		2,079	2,079			
S902604243240	SAN ANTONIO	TX		04/30/2026				78			78		1,278	1,278			
0299999. Mortgages with partial repayments						4,410,368,691		1,746,110		10,429,714	12,175,824	(3,103,255)	37,456,178	38,644,798			
A170857	NEWARK	NJ		02/10/2023		3,900,000			509,925		(509,925)		3,900,000	3,134,715		(765,285)	(765,285)
A320962	ENGLEWOOD	FL		08/25/2021		1,537,500			572,914		(572,914)		1,537,500	908,537		(628,963)	(628,963)
A600500	LIBERTYVILLE	IL		08/08/2022		468,750			201,063		(201,063)		468,750	215,861		(252,889)	(252,889)
A600504	DES PLAINES	IL		01/31/2023		322,500			27,923		(27,923)		322,500	259,945		(62,555)	(62,555)
A600507	WILMETTE	IL		12/01/2024		521,250			65,893		(65,893)		521,250	422,827		(98,423)	(98,423)
A600514	BARRINGTON	IL		01/31/2023		337,500							337,500	310,005		(27,495)	(27,495)
A600515	LAKE ZURICH	IL		08/08/2022		333,750			26,731		(26,731)		333,750	274,917		(58,833)	(58,833)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A630615	SAINT LOUIS	MO		06/14/2023		63,553			7,753		(7,753)		63,553	55,800		(7,753)	(7,753)
A750955	WEST LAKE HILLS	TX		05/20/2022		2,672,537			1,497,252		(1,497,252)		2,672,537	1,161,562		(1,510,975)	(1,510,975)
A751004	AUSTIN	TX		03/31/2022		1,672,255			1,206,969		(1,206,969)		1,672,255	455,145		(1,217,110)	(1,217,110)
A751114	AUSTIN	TX		03/22/2023		1,126,692			345,652		(345,652)		1,126,692	768,527		(358,165)	(358,165)
A919699	LOS ANGELES	CA		03/11/2022		1,269,000			133,049		(133,049)		1,269,000	1,126,573		(142,427)	(142,427)
A920991	SAN FRANCISCO	CA		01/31/2023		2,392,500			1,861,467		(1,861,467)		2,392,500	513,283		(1,879,217)	(1,879,217)
A921590	VENTURA	CA		08/03/2023		894,585			305,959		(305,959)		894,585	588,626		(305,959)	(305,959)
A922206	VENTURA	CA		10/31/2023		1,214,400			14,282		(14,282)		1,214,400	1,187,577		(26,823)	(26,823)
P2009024559	LODI	CA		12/01/2024		622,309			86,870		(86,870)		601,488	469,140		(132,348)	(132,348)
P4200109963	NEWTOWN SQUARE	PA		03/11/2020		2,221,295			48,467		(48,467)		2,250,000	2,013,769		(236,231)	(236,231)
P4220619795	ENGLEWOOD	FL		12/01/2024		292,123			50,392		(50,392)		288,193	202,066		(86,127)	(86,127)
P5220519166	JACKSONVILLE	FL		12/01/2024		512,314							491,392	398,563		(92,829)	(92,829)
P5220822085	HASLET	TX		08/26/2022		461,493							445,043	397,259		(47,785)	(47,785)
P5230228856	QUEEN CREEK	AZ		03/01/2023		494,596							478,824	441,897		(36,927)	(36,927)
P5230228939	ATLANTA	GA		12/01/2024		261,388							255,688	245,888		(9,800)	(9,800)
P5230229053	SAN ANTONIO	TX		12/01/2024		197,355			18,100		(18,100)		197,219	167,640		(29,579)	(29,579)
P5240871409	PLAINVIEW	TX		09/18/2024		259,696			97,538		(97,538)		254,041	144,053		(109,988)	(109,988)
P5241179253	CYPRESS	TX		11/15/2024		265,777							265,425	249,314		(16,111)	(16,111)
0499999. Mortgages transferred						24,315,118			7,078,199		(7,078,199)		24,254,086	16,113,490		(8,140,596)	(8,140,596)
0599999 - Totals						4,641,882,057		1,854,288	7,078,199	10,429,714	5,205,802	(3,103,255)	301,973,348	294,768,799		(9,865,726)	(9,865,726)

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	26N Private Equity Partners I LP	Wilmington	DE	26 North		03/25/2025			7,093,257		194,309,693	7.060
000000-00-0	Napier Park Aircraft Leasing Vehicle I LLC	New York	NY	Napier Park Global Capital		11/14/2014			26,640		1,938,471	3.310
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									7,119,897		196,248,164	XXX
000000-00-0	Oconee Real Estate Holdings VI - G	Wilmington	DE	Voya Investment Management		12/07/2023			610,417			20.830
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									610,417			XXX
000000-00-0	BREF VI Cayman 1 LP	Camana Bay	CYM	Brookfield Asset Management		11/19/2024			1,032,050		66,430,385	24.570
000000-00-0	BROOKFIELD EUROPEAN REAL ESTATE CREDIT PARTNERS (B) I L.P.	Wilmington	DE	Brookfield		12/23/2025			12,172,845			50.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									13,204,895		66,430,385	XXX
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III SUB CORP_BND 144A Adj % Due 10/15/2054 A07	Warwick	RI	3rd Party	2.A FE	11/24/2021			990,401			
2799999. Surplus notes - unaffiliated									990,401			XXX
PPGL5H-JX-1	PRIMARY WAVE MUSIC PUBLISHING CORP_BND 4.6% Due 4/11/2029 MJSD30	Wilmington	DE	Brookfield		06/28/2024			144,954			
3399999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - unaffiliated									144,954			XXX
BMS3FC-2F-7	LCM E ISSUER II LP SECURED TERM_LOAN 8 3/4% Due 8/8/2045 FMAN28	Wilmington	DE	LCM		02/27/2025			4,935,341		39,425,281	
BMS3FC-35-8	LCM G ISSUER II LP SECURED TERM_LOAN 7 1/2% Due 8/8/2045 FMAN28	Wilmington	DE	LCM		08/21/2026		5,761,186	26,924,900		19,504,467	
BMS4BJ-CN-6	LIDAR 2026-1 LP SECURED TERM_LOAN 7 3/4% Due 12/31/2045 JAJO15	New York	NY	Brookfield		07/29/2026		46,207,377	22,457,176		8,745,897	
BMS4HM-AY-1	LIDAR 2026-1 HOLDINGS ULC SECURED TERM_LOAN Adj % Due 4/1/2056 JAJO15	New York	NY	Brookfield		08/14/2026		10,555,890				
BMS4BJ-87-6	DOPPLER 2026-1 LLC SECURED TERM_LOAN Adj % Due 12/31/2045 JAJO15	New York	NY	Brookfield		07/29/2026		118,413,840				
BMS4BJ-8C-5	LIDAR 2026-1 LLC SECURED TERM_LOAN 7 3/4% Due 12/31/2045 JAJO15	New York	NY	Brookfield		07/29/2026		112,335,781	79,196,082		30,847,834	
BMS4N6-SR-5	LIDAR 2026-1 HOLDINGS ULC SECURED TERM_LOAN 7 3/4% Due 12/31/2045 JAJO15	New York	NY	Brookfield		09/25/2026		2,415,025			940,682	
BMS4HM-H3-2	LIDAR BM HOLDINGS LP SECURED TERM_LOAN Adj % Due 4/1/2056 JAJO15	New York	NY	Brookfield		08/14/2026		10,212,813			2,416,818	
3499999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - affiliated								305,901,912	133,513,499		101,880,979	XXX
BMS3R7-6S-3	CASTLELAKE EUROPEAN SENIOR SEC ABS_ABS Due 11/14/2032 MN12	George Town	CYM	Castlelake		12/31/2025			64,879			16.260
BMS3RS-HT-3	GROVE STREET WH LLC ABS_ABS Due 5/13/2039 Mo-1	New York	NY	Brookfield		12/17/2025			32,960			22.600
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									97,839			XXX
BMS2VU-VJ-1	HARRELL 2023-1 LLC SUBSEC ABS_ABS Due 1/15/2038 Mo-15	Wilmington	DE	Brookfield		12/16/2024			2,526,080		27,598,726	50.430
BMS3U2-ZQ-2	FERMI 2025-1 LLC ABS_ABS Due 12/31/2055 Mo-31	New York	NY	Brookfield		12/30/2025			852,832		29,413,047	29.940
BMS3G5-A0-5	LCM E ISSUER II LP ABS_ABS Due 8/8/2045 Ann-8/8	Wilmington	DE	LCM		09/30/2025			1,116,827		13,409,501	34.700
BMS3U1-WV-6	HEIN 2025-1 LLC ABS_ABS Adj % Due 12/31/2055 Mo-15	New York	NY	Brookfield		12/30/2025			2,558,496		27,272,059	30.260
BMS3U2-ZR-0	EUCLID 2025-1 LLC ABS_ABS Due 12/31/2055 Mo-31	New York	NY	Brookfield		12/30/2025			837,919		27,376,935	34.800
BMS2VU-VH-5	JOHNSTON 2023-1 LLC SUBSEC ABS_ABS Due 1/15/2038 Mo-15	Wilmington	DE	Brookfield		12/16/2024			573,909		32,572,773	50.220
BMS3U2-SJ-6	GAUS 2025-1 LLC ABS_ABS Due 12/31/2055 JAJ031	New York	NY	Brookfield		12/30/2025			2,558,496		29,611,574	23.140
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									11,024,559		187,254,615	XXX
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	Dover	DE	iSquared Capital		11/10/2021			37,971,252		61,659,722	8.740
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated									37,971,252		61,659,722	XXX
BMS4BL-89-7	BF BLADE HOLDINGS LLC ABS_ABS Due 7/20/2056 Ann-1/1	Wilmington	DE	Brookfield		07/16/2026		5,800,081				28.700
6199999. Residual tranches or interests with underlying assets having characteristics of real estate - unaffiliated								5,800,081				XXX
BMS2ZN-PX-9	RLS SERIES I BORROWER LLC ABS_ABS Due 3/9/2034 Ann-12/1	Wilmington	DE	Brookfield		01/01/2025			1,323,290			54.500
BMS2NG-21-2	RLS BORROWER LLC ABS_ABS Due 12/31/2079 Ann-2/27	Wilmington	DE	Brookfield		12/02/2025			357,788			54.810
BMS3UE-9P-7	HBS SERIES I HOLDCO LLC ABS_ABS Due 12/31/2049 Ann-10/1	New York	NY	Brookfield		01/05/2026			2,015,585			35.000
BMS4LA-S2-3	JO 55 HOLDINGS LLC ABS_ABS Due 12/30/2050 Mo-1	New York	NY	Brookfield		09/09/2026			1			100.000
BMS4K0-38-0	AMRIV GROUND OWNER HOLDCO LLC ABS_ABS Due 12/30/2050 Mo-14	New York	NY	Brookfield		09/14/2026			1			100.000
6299999. Residual tranches or interests with underlying assets having characteristics of real estate - affiliated									3,696,665			XXX
BMS3PZ-9W-1	17CAPITAL CREDIT 2 RATED NOTES ABS_ABS Due 12/30/2050 Mo-18	Wilmington	DE	17Capital		04/29/2026			658,588			34.030
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated									658,588			XXX

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
BMS4BJ-CA-4	DOPPLER 2026-1 LLC ABS_ABS Adj % Due 12/31/2045 JAJ014	New York	NY	Brookfield		07/29/2026		58,323,235				44.000
6699999. Residual tranches or interests with underlying assets having characteristics of other - affiliated								58,323,235				XXX
7899999. Total - unaffiliated								5,800,081	47,593,348		257,907,886	XXX
7999999. Total - affiliated								364,225,147	161,439,618		355,565,979	XXX
8099999 - Totals								370,025,228	209,032,966		613,473,865	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
05614K-AK-8	BX TRUST SENIOR_CMBS 144A Adj % Due 4/15/2042 Mo-15	New York	NY	Paydown	03/31/2025	08/15/2026	18,400,559						(17,163)	351,623	351,623	8,184		8,184	116,249
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated							18,400,559						(17,163)	351,623	351,623	8,184		8,184	116,249
000000-00-0	Castlelake Aviation V Stable Yld	Wilmington	DE	Distribution	09/02/2024	09/25/2026	260,212							260,212					260,212
000000-00-0	Napier Park Aircraft Leasing Vehicle I LLC .	New York	NY	Distribution	11/14/2014	07/31/2026	270,535							270,535					274,013
000000-00-0	Pret SFR Fund V LP Trch 5	Wilmington	DE	Distribution	08/25/2023	09/02/2026	343,247							343,247	343,247				
000000-00-0	Pretium Residential Credit Fund II, LP	Dover	DE	Distribution	04/20/2021	09/30/2026	8,088,093							8,088,093	5,903,352				2,184,741
000000-00-0	Rockbridge Hospitality Fund VII, L.P.	Wilmington	DE	Distribution	06/30/2017	07/14/2026	314,670							314,670	314,670				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							9,276,757							9,276,757	6,561,269				2,718,966
000000-00-0	ISQ ACE FUND, LLC	Wilmington	DE	Distribution	09/30/2025	08/20/2026	1,311,472							1,311,472					1,311,472
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							1,311,472							1,311,472					1,311,472
000000-00-0	Oaktree Real Estate Debt Fund IV, L.P.	Grand Cayman	CYM	Distribution	11/26/2025	09/30/2026	513,400							513,400	513,400				
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							513,400							513,400	513,400				
000000-00-0	BREF VI Cayman 1 LP	Camana Bay	CYM	Distribution	11/19/2024	09/25/2026	8,134,518							8,134,518	8,134,518				
000000-00-0	BROOKFIELD EUROPEAN REAL ESTATE CREDIT PARTNERS (B) I L.P.	Wilmington	DE	Distribution	12/23/2025	09/30/2026	527,564							527,564		(4,125)		(4,125)	531,689
000000-00-0	D VI Delta Acquisition 2 LLC.	Wilmington	DE	Distribution	11/01/2024	09/29/2026	5,646,559							5,646,559	5,275,229				371,330
000000-00-0	REGEN MORTGAGE CO 2 LLC	Wilmington	DE	Distribution	06/04/2026	09/17/2026	993,078							993,078	993,262				(184)
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							15,301,719							15,301,719	14,403,009	(4,125)		(4,125)	902,835
000000-00-0	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Distribution	07/05/2018	09/29/2026	69,129							69,129	1,084				68,045
000000-00-0	Apollo USRE Granite Coinvest L.P.	Wilmington	DE	Distribution	06/30/2021	09/23/2026	23,892,223							23,892,223	8,166,713				15,725,510
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							23,961,352							23,961,352	8,167,797				15,793,555
309580-AA-9	FARMERS EXCHANGE CAPITAL III SUB CORP_BND 144A Adj % Due 10/15/2054 A07	Warwick	RI	Sale	11/24/2021	09/18/2026	6,173,709		98			98		990,385	990,401		16	16	27,270
2799999. Surplus notes - unaffiliated							6,173,709		98			98		990,385	990,401		16	16	27,270

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
BMS3FC-1E-1	BREF PARADISE JV HOLDINGS LP MEZZANIN TERM_LOAN Adj % Due 8/9/2027 Mo-9	New York	NY	Sale	08/07/2025	07/23/2026	17,780,103		34,790			34,790		8,747,040	8,751,208		4,168	4,168	751,479
BMS3FD-DX-4	ATLANTIS RESORT MEZZ B SPE LLC MEZZANIN TERM_LOAN Adj % Due 8/9/2027 Mo-9	New York	NY	Sale	08/07/2025	07/23/2026	124,933,704		(75,144)			(75,144)		61,142,371	60,527,406		(614,964)	(614,964)	4,191,664
BMS179-MN-8	SPARROW PURCHASER LLC SENIOR CORP_BND 13% Due 7/8/2027 Every 7 Day(s)	Wilmington	DE	Redemption	01/01/2025	09/01/2026	30,054,926							8,929,437	13,679,437				875,684
3399999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - unaffiliated							172,768,733		(40,354)			(40,354)		78,818,848	82,958,051		(610,796)	(610,796)	5,818,827
BMS3FC-2F-7	LCM E ISSUER II LP SECURED TERM_LOAN 8 3/4% Due 8/8/2045 FMAN28	Wilmington	DE	Redemption	02/27/2025	08/31/2026	56,759,627						(24,871)	4,962,152	7,478,557	(2,280)		(2,280)	293,043
3499999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - affiliated							56,759,627						(24,871)	4,962,152	7,478,557	(2,280)		(2,280)	293,043
BMS3R7-6S-3	CASTLELAKE EUROPEAN SENIOR SEC ABS_ABS Due 11/14/2032 MN12	George Town	CYM	Capital Distribution by Basis	12/31/2025	07/16/2026	109,795						2,579	147,166	147,166	(2,579)		(2,579)	
BMS3RS-HT-3	GROVE STREET WH LLC ABS_ABS Due 5/13/2039 Mo-1	New York	NY	Sale	12/17/2025	09/16/2026	240,000							503,004	121,417				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							349,795						2,579	650,170	268,583	(2,579)		(2,579)	
BMS3U2-ZR-0	EUCLID 2025-1 LLC ABS_ABS Due 12/31/2055 Mo-31	New York	NY	Sale	12/30/2025	07/31/2026	7,832,322							41,176	41,176				
BMS2VU-VQ-5	CHAMBERLAIN BLANE 2023-1 HOLDC ABS_ABS Due 12/31/2079 Ann-8/15	Wilmington	DE	Basis Adjustment	12/18/2025	09/30/2026	240,209,993							43,113,900					
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							248,042,315							43,155,076	41,176				
BMS39L-3A-4	SILICON HOLDINGS 2025-1 LLC JSEC ABS_ABS Due 12/30/2050 Mo-5	New York	NY	Sale	06/26/2026	08/21/2026	9,246,570							5,635,403	5,635,403				
5799999. Residual tranches or interests with underlying assets having characteristics of preferred stock - unaffiliated							9,246,570							5,635,403	5,635,403				
000000-00-0	Blue Ocean Income Fund II LP	Wilmington	DE	Distribution	09/22/2020	07/30/2026	957,292							957,292	957,292				
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	Dover	DE	Distribution	11/10/2021	09/08/2026	14,633,597							14,633,597	14,633,597				
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							15,590,889							15,590,889	15,590,889				
7899999. Total - unaffiliated							256,281,764		(40,256)			(40,256)	(14,584)	135,788,827	121,037,416	5,605	(610,780)	(605,175)	24,474,867
7999999. Total - affiliated							321,415,133						(24,871)	64,730,419	21,922,742	(6,405)		(6,405)	2,507,350
8099999 - Totals							577,696,897		(40,256)			(40,256)	(39,455)	200,519,246	142,960,158	(800)	(610,780)	(611,580)	26,982,217

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-UX-4	UNITED STATES TREASURY SENIOR GOVT_BND	09/10/2026	J.P. MORGAN SECURITIES INC		194,375,000	200,000,000	752,038	1.A
91282C-LN-9	UNITED STATES TREASURY SENIOR GOVT_BND	08/24/2026	VARIOUS		332,338	340,000	4,688	1.A
91282C-RF-0	UNITED STATES TREASURY SENIOR GOVT_BND	09/23/2026	J.P. MORGAN SECURITIES INC		96,484,375	100,000,000	502,717	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					291,191,713	300,340,000	1,259,443	XXX
650009-3T-8	NEW YORK ST TWY AUTH MUNITAX_BND REV 3	08/03/2026	TAX FREE EXCHANGE		710,027	730,000		1.A
650009-3U-5	NEW YORK ST TWY AUTH MUNITAX_BND REV 3	08/03/2026	TAX FREE EXCHANGE		763,523	785,000		1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					1,473,550	1,515,000		XXX
76711*-AF-7	RIO GRANDE LNG LLC SECURED TERM LOAN 6	09/14/2026	PRINCERIDGE GROUP LLC		95,000,000	95,000,000		2.C Z
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					95,000,000	95,000,000		XXX
00287Y-EQ-8	ABBVIE INC SENIOR CORP_BND 5.300% 09/1	09/25/2026	3RDPARTY		1,912,320	2,000,000	11,778	1.G FE
00440K-AG-8	ACCENTURE CAPITAL INC SENIOR CORP_BND	07/08/2026	3RDPARTY		999,870	1,000,000		1.D FE
02209S-BE-2	ALTRIA GROUP INC SENIOR CORP_BND 5.800	09/25/2026	3RDPARTY		1,899,440	2,000,000	14,178	2.A FE
052769-AK-2	AUTODESK INC SENIOR CORP_BND 5.050% 09	09/08/2026	3RDPARTY		1,498,035	1,500,000		2.A FE
11135F-BN-0	BROADCOM INC SENIOR CORP_BND 3.187% 11	07/17/2026	TAX FREE EXCHANGE		798,653	800,000	4,887	1.G FE
11135F-BS-9	BROADCOM INC SENIOR CORP_BND 4.000% 04	07/17/2026	TAX FREE EXCHANGE		2,782,229	2,853,000	31,383	1.G FE
11135F-BU-4	BROADCOM INC SENIOR CORP_BND 4.150% 04	07/17/2026	TAX FREE EXCHANGE		4,723,917	4,812,000	54,917	1.G FE
11135F-CX-7	BROADCOM INC SENIOR CORP_BND 4.900% 02	09/25/2026	3RDPARTY		1,772,140	2,000,000	11,706	1.G FE
209111-EY-5	CONSOLIDATED EDISON COMPANY OF SENIOR CO	09/25/2026	3RDPARTY		1,879,300	2,000,000	35,750	1.G FE
24703D-BY-6	DELL INTERNATIONAL LLC SENIOR CORP_BND	09/09/2026	3RDPARTY		4,997,650	5,000,000		2.A FE
28370T-AD-1	KINDER MORGAN ENERGY PARTNERS SENIOR COR	08/31/2026	3RDPARTY		1,211,132	1,000,000	22,083	2.A FE
29365T-AK-0	ENTERGY TEXAS INC SECURED CORP_BND 1.7	07/08/2026	3RDPARTY		738,619	740,000	4,065	1.G FE
294429-AZ-8	EQUIFAX INC SENIOR CORP_BND 5.000% 08/	07/22/2026	3RDPARTY		4,533,728	4,545,000		2.B FE
30036F-AG-6	EVERGY KANSAS CENTRAL INC SECURED CORP B	09/10/2026	3RDPARTY		499,805	500,000		1.F FE
314353-AA-1	FEDERAL EXPRESS CORP 2020-1 PA SECURED C	09/18/2026	3RDPARTY		3,900,907	3,939,153	5,745	1.D FE
337738-BM-9	FISERV INC SENIOR CORP_BND 4.750% 03/1	07/31/2026	3RDPARTY		4,927,400	5,000,000	91,042	2.B FE
38145G-AV-2	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	09/24/2026	3RDPARTY		4,961,943	5,100,000	47,509	1.F FE
46625H-RY-8	JPMORGAN CHASE & CO SENIOR CORP_BND 3.	09/18/2026	3RDPARTY		7,502,687	7,530,000	32,231	1.F FE
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC SENIOR COR	07/07/2026	3RDPARTY		3,485,400	4,000,000	24,208	2.B FE
49338C-AE-3	KEYSPAN GAS EAST CORPORATION SENIOR CORP	09/10/2026	3RDPARTY		1,999,920	2,000,000		2.A FE
49338C-AF-0	KEYSPAN GAS EAST CORPORATION SENIOR CORP	09/25/2026	3RDPARTY		2,453,375	2,500,000	5,505	2.A FE
573284-BD-7	MARTIN MARIETTA MATERIALS INC SENIOR COR	08/11/2026	3RDPARTY		998,940	1,000,000		1.F FE
58013M-EV-2	MCDONALDS CORPORATION SENIOR CORP_BND	09/18/2026	3RDPARTY		1,963,847	2,000,000	28,622	2.A FE
59023V-AA-8	BANK OF AMERICA CORP SUB CORP_BND 7.75	08/27/2026	3RDPARTY		4,200,088	2,930,000	64,969	2.A FE
59156R-BL-1	METLIFE INC SENIOR CORP_BND 4.721% 12/	09/18/2026	3RDPARTY		2,057,577	2,000,000	787	1.G FE
61748U-BA-9	MORGAN STANLEY SENIOR CORP_BND 5.170%	09/24/2026	3RDPARTY		4,952,661	5,100,000	49,804	1.E FE
620076-CE-7	MOTOROLA SOLUTIONS INC SENIOR CORP_BND	09/25/2026	3RDPARTY		1,443,540	1,500,000	9,652	2.B FE
62482B-AA-0	MEDLINE BORROWER LP SECURED CORP_BND 144	07/31/2026	3RDPARTY		4,841,600	5,000,000	65,660	2.C FE
65473Q-BC-6	NISOURCE INC SENIOR CORP_BND 4.800% 02	07/16/2026	3RDPARTY		3,911,777	4,475,000	90,693	2.B FE
665772-CR-8	NORTHERN STATES POWER COMPANY SECURED CO	07/08/2026	3RDPARTY		796,743	1,100,000	11,254	1.E FE
67066G-AT-1	NVIDIA CORPORATION SENIOR CORP_BND 4.9	09/25/2026	3RDPARTY		1,852,620	2,000,000	27,500	1.C FE
68389X-BV-6	ORACLE CORPORATION SENIOR CORP_BND 2.9	07/21/2026	3RDPARTY		1,630,386	1,800,000	16,373	2.C FE
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORA SECURED C	09/25/2026	3RDPARTY		1,514,610	1,500,000	34,635	1.E FE
69932A-AR-6	PARAMOUNT SKYDANCE CORP SECURED CORP_BND	09/30/2026	3RDPARTY		4,414,642	4,418,000		2.C Z
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	09/03/2026	3RDPARTY		1,986,958	1,750,000	32,550	1.G FE
74762E-AS-1	QUANTA SERVICES INC SENIOR CORP_BND 5.	09/25/2026	3RDPARTY		1,432,965	1,500,000	12,025	2.B FE
760130-AA-2	RENTOKIL TERMINIX FUNDING LLC SENIOR COR	07/21/2026	3RDPARTY		1,497,690	1,500,000	17,500	2.B FE
760130-AB-0	RENTOKIL TERMINIX FUNDING LLC SENIOR COR	09/25/2026	3RDPARTY		1,917,160	2,000,000	46,875	2.B FE
76209A-AB-2	RGA GLOBAL FUNDING SECURED CORP_BND 144A	09/08/2026	3RDPARTY		10,000,000	10,000,000		1.E FE
79466L-AS-3	SALESFORCE INC SENIOR CORP_BND 4.900%	07/09/2026	3RDPARTY		4,974,600	5,000,000	79,625	1.F FE
81685V-AA-1	SEMPRA INFRASTRUCTURE PARTNERS SENIOR CO	07/08/2026	3RDPARTY		4,967,511	5,000,000	78,090	2.C FE
866966-AB-0	SUNBELT RENTALS HOLDINGS INC SENIOR CORP	07/08/2026	3RDPARTY		4,979,985	5,000,000		2.C FE
87183X-AB-9	SYSCO HOLDINGS CORP SENIOR CORP_BND 5.	09/24/2026	3RDPARTY		11,421,005	11,500,000		2.B FE
87183X-AD-5	SYSCO HOLDINGS CORP SENIOR CORP_BND 5.	09/25/2026	3RDPARTY		1,959,140	2,000,000		2.B FE
87264A-BL-8	T-MOBILE USA INC SECURED CORP_BND 3.00	09/21/2026	3RDPARTY		1,989,986	2,000,000	6,000	2.A FE
87268L-AB-3	TR FINANCE LLC SENIOR CORP_BND 5.850%	09/25/2026	3RDPARTY		1,873,920	2,000,000	52,975	1.G FE
91324P-DT-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND	09/25/2026	3RDPARTY		1,537,420	2,000,000	8,361	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
91836L-AC-6	VSP OPTICAL GROUP INC SENIOR CORP_BND 14	09/25/2026	3RDPARTY		1,918,500	2,000,000	42,689	2.B FE
92343V-DR-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B	09/25/2026	3RDPARTY		1,733,120	2,000,000	3,475	2.A FE
89352H-AZ-2	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	09/18/2026	3RDPARTY		997,612	1,000,000	425	2.B FE
92938W-AH-6	WSP GLOBAL INC SENIOR CORP_BND 144A 5.	09/25/2026	3RDPARTY		2,332,175	2,500,000	3,968	2.B FE
05554T-LG-8	BBVA GLOBAL SECURITIES BV SENIOR CORP_BN	08/27/2026	3RDPARTY		3,399,973	3,300,000	42,478	1.E FE
05964H-BA-2	BANCO SANTANDER SA SRBN CORP_BND 5.552	08/26/2026	3RDPARTY		24,740,311	24,600,000	614,606	1.G FE
29278G-BM-9	ENEL FINANCE INTERNATIONAL NV SENIOR COR	09/25/2026	3RDPARTY		1,405,005	1,500,000	16,797	2.A FE
46590X-AM-8	JBS USA LUX SA CORP_BND 3.750% 12/01/3	09/24/2026	3RDPARTY		4,982,725	5,500,000	65,313	2.C FE
83192P-AE-8	SMITH & NEPHEW PLC SENIOR CORP_BND 5.7	09/09/2026	3RDPARTY		495,770	500,000		2.A FE
83405K-AA-0	SOFTBANK CORP SENIOR CORP_BND 144A 4.6	07/21/2026	3RDPARTY		1,474,785	1,500,000	2,545	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					188,075,817	191,292,153	1,923,233	XXX
22822V-AT-8	CROWN CASTLE INC SENIOR CORP_BND 2.250	09/24/2026	3RDPARTY		4,942,413	5,700,000	24,938	2.B FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					4,942,413	5,700,000	24,938	XXX
69433Y-AB-3	PV MEDIUS LLC MEZZANIN TERM_LOAN 13.000	09/30/2026	PIK BOND ADJUSTMENT		5,104,489	5,104,489		4.B PL
BMS3XN-S5-7	RW WHITNEY BORROWERCO LLC SECURED REVOLV	09/03/2026	PRINCERIDGE GROUP LLC		1,981,934	1,981,934		5.B GI
BMS3YE-S5-1	WYRE FINANCE BV SECURED TERM_LOAN 4.81	08/12/2026	PRINCERIDGE GROUP LLC		96,691,720	97,668,404		2.C Z
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					103,778,143	104,754,827		XXX
BENH64-NV-9	X-CHEM INC TERM_LOAN 5.750% 12/11/27	07/01/2026	DIRECT		185,917	185,917		5.B GI
BMS48F-US-7	VALOKUITUNEN OY SECURED TERM_LOAN 5.59	07/15/2026	PRINCERIDGE GROUP LLC		2,362,585	2,362,585		3.B Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					2,548,502	2,548,502		XXX
G1333@-AA-5	BLUE INVESTMENT SPE LTD CORP_BND 7.000	09/20/2026	VARIOUS		120,155	120,155		1.G
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					120,155	120,155		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					687,130,293	701,270,637	3,207,614	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					687,130,293	701,270,637	3,207,614	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					687,130,293	701,270,637	3,207,614	XXX
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105 3.500%	08/01/2026	INTEREST CAPITALIZATION		21,934	21,934		1.A
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		54,601	54,601		1.A
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO	08/01/2026	INTEREST CAPITALIZATION		21,935	21,935		1.A
3137AS-Z7-2	FEDERAL HOME LOAN BANKS MORTGA SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		14,231	14,231		1.A
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		60,615	60,615		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)					173,316	173,316		XXX
00039R-AC-9	A&D MORTGAGE TRUST WHOLE_CMO _26-NQM5 14	07/10/2026	3RDPARTY		6,999,915	7,000,000	48,416	1.A FE
03466W-AG-5	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	09/04/2026	3RDPARTY		3,836,182	3,836,204	24,365	1.F FE
362918-AD-6	GS MORTGAGE-BACKED SECURITIES MEZZANIN W	09/29/2026	3RDPARTY		7,262,774	7,250,000	41,448	1.B FE
442935-AA-0	HOWL SECURITIES TRUST HOWL_26 WHOLE_CMO	08/10/2026	3RDPARTY		5,849,662	6,125,000		3.A Z
442935-AB-8	HOWL SECURITIES TRUST HOWL_26 WHOLE_CMO	08/10/2026	3RDPARTY		1,252,739	1,332,000		3.A Z
629162-AC-2	NMLT TRUST NLT_25-CES1 WHOLE_CMO _25-CES	08/19/2026	3RDPARTY		1,482,131	1,505,000	4,264	1.F FE
67119P-AC-5	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	09/08/2026	3RDPARTY		5,353,338	5,382,775	6,484	1.B
673930-AE-3	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	08/25/2026	3RDPARTY		9,194,341	9,194,444	46,087	1.A FE
673930-AH-6	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	08/25/2026	3RDPARTY		6,749,960	6,750,000	34,440	1.C FE
74939W-AC-4	RCKT MORTGAGE TRUST RCKT_25-CE SENIOR WH	08/26/2026	3RDPARTY		2,501,331	2,516,667	9,996	1.D
89175J-AE-0	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE	09/03/2026	3RDPARTY		1,940,839	2,000,000	361	1.D
89175V-AD-5	TOWD POINT MORTGAGE TRUST TPMT MEZZANIN	09/03/2026	3RDPARTY		1,961,993	2,000,000	389	1.E
89177J-AD-0	TOWD POINT MORTGAGE TRUST TPMT MEZZANIN	09/21/2026	3RDPARTY		2,897,100	3,000,000	6,250	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					57,282,305	57,892,090	222,500	XXX
001200-BA-1	AGL CLO LTD AGL_19-2A MEZSEC ABS_ABS _2R	07/10/2026	3RDPARTY		5,000,000	5,000,000		2.C Z
05876V-AL-5	BALLYROCK CLO LTD BALLY_26-33 SRSEC ABS_	09/30/2026	3RDPARTY		5,000,000	5,000,000		3.A Z
39962*-AA-2	GROVE STREET WH LLC SENIOR ABS_ABS 4.7	09/25/2026	PRINCERIDGE GROUP LLC		1,792,460	1,792,460		1.G PL
39962*-AB-0	GROVE STREET WH LLC SUB ABS_ABS 5.750%	09/29/2026	PRINCERIDGE GROUP LLC		4,678,610	4,678,610		2.C PL
39962*-AC-8	GROVE STREET WH LLC SUB ABS_ABS 7.500%	09/29/2026	PRINCERIDGE GROUP LLC		438,846	438,846		3.C PL
39962*-AD-6	GROVE STREET WH LLC JSEC ABS_ABS 11.000	09/29/2026	PRINCERIDGE GROUP LLC		303,817	303,817		4.C 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
529493-AB-4	LEXINGTON NOTES ISSUER II LLC SEC ABS_AB	09/29/2026	DIRECT		501,542	501,542		1.A PL
529493-AD-0	LEXINGTON NOTES ISSUER II LLC SEC ABS_AB	09/01/2026	3RDPARTY		122,735	122,735		1.B PL
69688B-AE-9	PALMER SQUARE CLO LTD PLMRS_26 SRSEC ABS	08/12/2026	3RDPARTY		5,000,000	5,000,000		1.F Z
90138T-AB-8	CHESTNUT NOTES ISSUER LLC SENIOR ABS_ABS	09/30/2026	3RDPARTY		404,423	404,423		1.E FE
90139C-AB-4	ELEMENT NOTES ISSUER LLC SENIOR ABS_ABS	09/30/2026	3RDPARTY		404,423	404,423		1.E FE
90139F-AB-7	GEMINI NOTES ISSUER LLC SENIOR ABS_ABS _	09/30/2026	3RDPARTY		404,423	404,423		1.E FE
90139G-AB-5	JORDAN NOTES ISSUER LLC SENIOR ABS_ABS _	09/30/2026	3RDPARTY		404,423	404,423		1.E FE
90139H-AB-3	RIPPLE NOTES ISSUER LLC SENIOR ABS_ABS _	09/30/2026	3RDPARTY		404,423	404,423		1.E FE
90139J-AB-9	TIDAL NOTES ISSUER LLC SENIOR ABS_ABS _1	09/30/2026	3RDPARTY		404,423	404,423		1.E FE
00889E-CC-7	AIMCO CLO LTD AIMCO_22-18 MEZSEC ABS_ABS	07/29/2026	3RDPARTY		5,000,000	5,000,000		2.C FE
26252W-BY-4	DRYDEN SENIOR LOAN FUND DRSLF MEZSEC ABS	09/30/2026	3RDPARTY		4,000,000	4,000,000		3.A Z
29003H-AY-4	ELMWOOD CLO 31 LTD ELM31_24-7 ABS_ABS _3	07/17/2026	3RDPARTY		5,000,000	5,000,000		2.C FE
34963D-AG-0	FORTRESS CREDIT BSL LIMITED FC MEZZANIN	07/28/2026	3RDPARTY		11,559,864	11,600,000	19,439	2.C FE
48190D-AE-0	KKR FINANCIAL CLO LTD KKR_24 SRSEC ABS_A	09/29/2026	3RDPARTY		10,011,010	10,000,000	121,451	1.F FE
55821Y-AY-2	MADISON PARK FUNDING LTD MDPK MEZZANIN A	07/17/2026	3RDPARTY		5,000,000	5,000,000		2.B FE
67092R-BY-3	OCP CLO LTD OCP_16-12A SRSEC ABS_ABS _16	09/25/2026	3RDPARTY		2,000,000	2,000,000		3.A Z
67125K-AL-8	OAK HILL CREDIT OAKC_LF16-1AR MEZSEC ABS	08/14/2026	3RDPARTY		5,000,000	5,000,000		2.C FE
67127W-AL-0	OCP CLO LTD MEZZANIN ABS_ABS 144A 6.2	08/10/2026	3RDPARTY		5,000,000	5,000,000		2.C FE
675932-AW-7	OCTAGON 58 LTD OCT58_22-1A ABS 8-R-D1R 1	09/24/2026	3RDPARTY		3,023,061	3,000,000	39,067	2.C FE
72132U-BE-2	PIKES PEAK CLO PIPK_19-3A MEZZANIN ABS_A	09/29/2026	3RDPARTY		3,506,910	3,500,000	38,713	1.F FE
758971-AN-5	REGATTA XXIX FUNDING LTD REG29 SRSEC ABS	09/16/2026	3RDPARTY		15,000,000	15,000,000		1.A Z
85502G-AJ-7	STANWIX PARK CLO LTD STANPK_26 MEZSEC AB	07/24/2026	3RDPARTY		5,000,000	5,000,000		2.C FE
92920L-BJ-5	VOYA CLO LTD VOYA_22-4AR MEZSEC ABS_ABS	08/14/2026	3RDPARTY		5,000,000	5,000,000		2.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					109,365,393	109,364,548	218,670	XXX
29790@-AE-1	EUCLID 2025-1 LLC ABS_ABS 6.080% 12/30	09/21/2026	PRINCERIDGE GROUP LLC		4,189,597	4,189,597		1.G PL
29790@-AH-4	EUCLID 2025-1 LLC ABS_ABS 7.625% 12/30	09/21/2026	PRINCERIDGE GROUP LLC		1,256,879	1,256,879		2.B PL
29790@-AL-5	EUCLID 2025-1 LLC ABS_ABS 9.625% 12/30	09/21/2026	PRINCERIDGE GROUP LLC		2,094,799	2,094,799		3.C PL
31502*-AE-8	FERMI 2025-1 LLC ABS_ABS 6.075% 12/30/	09/21/2026	PRINCERIDGE GROUP LLC		4,264,160	4,264,160		1.G PL
31502*-AH-1	FERMI 2025-1 LLC ABS_ABS 7.625% 12/30/	09/21/2026	PRINCERIDGE GROUP LLC		1,279,248	1,279,248		2.B PL
31502*-AL-2	FERMI 2025-1 LLC ABS_ABS 9.625% 12/30/	09/21/2026	PRINCERIDGE GROUP LLC		2,132,080	2,132,080		3.C PL
36806@-AE-8	GAUS 2025-1 LLC ABS_ABS 6.075% 12/30/5	09/21/2026	PRINCERIDGE GROUP LLC		12,792,481	12,792,481		1.G PL
36806@-AH-1	GAUS 2025-1 LLC ABS_ABS 7.625% 12/30/5	09/21/2026	PRINCERIDGE GROUP LLC		3,837,744	3,837,744		2.B PL
36806@-AL-2	GAUS 2025-1 LLC ABS_ABS 9.625% 12/30/5	09/21/2026	PRINCERIDGE GROUP LLC		6,396,240	6,396,240		3.C PL
41363*-AA-3	HARRELL 2023-1 LLC SRSEC ABS_ABS 5.193	07/29/2026	PRINCERIDGE GROUP LLC		13,388,294	13,388,294		1.A Z
41363*-AB-1	HARRELL 2023-1 LLC SUBSEC ABS_ABS 5.37	07/29/2026	PRINCERIDGE GROUP LLC		3,314,828	3,314,828		1.C Z
41363*-AC-9	HARRELL 2023-1 LLC SUBSEC ABS_ABS 6.20	07/29/2026	PRINCERIDGE GROUP LLC		1,534,881	1,534,881		1.F Z
41363*-AD-7	HARRELL 2023-1 LLC SUBSEC ABS_ABS 7.16	08/24/2026	PRINCERIDGE GROUP LLC		4,410,702	4,410,702		2.B Z
41363*-AE-5	HARRELL 2023-1 LLC SUBSEC ABS_ABS 10.63	07/29/2026	PRINCERIDGE GROUP LLC		1,844,437	1,844,437		3.B Z
41363*-AF-2	HARRELL 2023-1 LLC SUBSEC ABS_ABS 13.46	07/29/2026	PRINCERIDGE GROUP LLC		1,104,083	1,104,083		4.B Z
42300*-AE-9	HEIN 2025-1 LLC ABS_ABS 6.080% 12/30/5	09/21/2026	PRINCERIDGE GROUP LLC		12,792,481	12,792,481		1.G PL
42300*-AJ-8	HEIN 2025-1 LLC ABS_ABS 7.630% 12/30/5	09/21/2026	PRINCERIDGE GROUP LLC		3,837,744	3,837,744		2.B PL
42300*-AM-1	HEIN 2025-1 LLC ABS_ABS 9.630% 12/30/5	09/21/2026	PRINCERIDGE GROUP LLC		6,396,240	6,396,240		3.C PL
47931*-AA-3	JOHNSTON 2023-1 LLC SRSEC ABS_ABS 5.18	07/29/2026	PRINCERIDGE GROUP LLC		3,096,244	3,096,244		1.A Z
47931*-AB-1	JOHNSTON 2023-1 LLC SUBSEC ABS_ABS 5.3	07/29/2026	PRINCERIDGE GROUP LLC		766,604	766,604		1.C Z
47931*-AC-9	JOHNSTON 2023-1 LLC SUBSEC ABS_ABS 6.2	07/29/2026	PRINCERIDGE GROUP LLC		354,964	354,964		1.F Z
47931*-AD-7	JOHNSTON 2023-1 LLC SUBSEC ABS_ABS 7.1	07/29/2026	PRINCERIDGE GROUP LLC		492,178	492,178		2.B Z
47931*-AE-5	JOHNSTON 2023-1 LLC SUBSEC ABS_ABS 10.6	07/29/2026	PRINCERIDGE GROUP LLC		426,554	426,554		3.B Z
47931*-AF-2	JOHNSTON 2023-1 LLC SUBSEC ABS_ABS 13.4	07/29/2026	PRINCERIDGE GROUP LLC		255,336	255,336		4.B Z
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					92,258,798	92,258,798		XXX
12815C-AA-1	CABRILLO LOAN FUNDING TRUST SENIOR ABS_A	09/28/2026	3RDPARTY		3,702,944	3,702,944		1.A Z
12815C-AB-9	CABRILLO LOAN FUNDING TRUST SENIOR ABS_A	09/28/2026	3RDPARTY		673,263	673,263		1.A Z
12815C-AC-7	CABRILLO LOAN FUNDING TRUST SENIOR ABS_A	09/28/2026	3RDPARTY		409,407	409,407		1.B Z
12815C-AD-5	CABRILLO LOAN FUNDING TRUST SENIOR ABS_A	09/28/2026	3RDPARTY		1,245,279	1,245,279		1.F Z
12815C-AE-3	CABRILLO LOAN FUNDING TRUST SENIOR ABS_A	09/28/2026	3RDPARTY		359,870	359,870		2.B Z
14985#-AA-4	CCI GPCC SYNDICATE 25 TERM BOR SENIOR AB	09/11/2026	3RDPARTY		16,979,987	16,979,987		1.G Z
14985#-AB-2	CCI GPCC SYNDICATE 25 TERM BOR SENIOR AB	09/25/2026	3RDPARTY		3,901,168	3,901,168		2.B Z

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
300188-AA-7	EVERGREEN BORROWER TRUST ABS_ABS 9.000	09/25/2026	3RDPARTY		7,634,986	6,938,088		1.G PL
300188-AB-5	EVERGREEN BORROWER TRUST ABS_ABS 9.000	09/25/2026	3RDPARTY		723,332	661,450		2.C PL
G9012T-AA-4	SPLASH PACE FINANCING II SENIOR ABS_ABS	09/11/2026	3RDPARTY		5,473,763	5,473,763		1.A PL
G9012T-AB-2	SPLASH PACE FINANCING II SENIOR ABS_ABS	09/11/2026	3RDPARTY		169,293	169,293		1.F PL
G9012T-AC-0	SPLASH PACE FINANCING II SENIOR ABS_ABS	09/11/2026	3RDPARTY		670,120	670,120		2.B PL
90140Y-AA-5	26N PENNYPACK BORROWER TRUST I SRSEC ABS	08/14/2026	3RDPARTY		2,103,808	2,033,732		1.D PL
90140Y-AB-3	26N PENNYPACK BORROWER TRUST I SRSEC ABS	08/14/2026	3RDPARTY		1,658,321	1,617,471		1.G PL
90140Y-AC-1	26N PENNYPACK BORROWER TRUST I SRSEC ABS	08/14/2026	3RDPARTY		1,434,397	1,498,539		2.C PL
90140Y-AH-0	26N PENNYPACK BORROWER TRUST I SRSEC ABS	08/14/2026	3RDPARTY		17,456,750	16,828,831		1.A PL
91534@-AA-0	UP PALM TRUST SRSEC ABS_ABS 5.680% 06/	09/20/2026	3RDPARTY		11,604,712	11,604,926		1.G Z
91534@-AB-8	UP PALM TRUST SRSEC ABS_ABS 7.060% 06/	09/20/2026	3RDPARTY		4,767,063	4,767,629		2.C Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					80,968,463	79,535,760		XXX
05659@-AA-9	BF BLADE HOLDINGS LLC SRSEC ABS_ABS 6.	07/16/2026	PRINCERIDGE GROUP LLC		337,310,238	337,310,238		2.A Z
06983@-AB-2	BASEPOINT RATED STRUCTURE FUND SRSEC ABS	07/30/2026	PRINCERIDGE GROUP LLC		13,342,731	13,477,506		2.B PL
06983@-AE-6	BASEPOINT RATED STRUCTURE FUND SENIOR AB	08/18/2026	PRINCERIDGE GROUP LLC		2,572,494	2,572,494		2.B Z
1248E#-AA-3	CCO II SHORE HOLDCO LLC SECURED REVOLVE_	09/17/2026	PRINCERIDGE GROUP LLC		2,209,671	2,209,671		1.G PL
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE	09/08/2026	PRINCERIDGE GROUP LLC		94,661,769	94,661,769		2.C PL
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE	09/08/2026	PRINCERIDGE GROUP LLC		8,874,540	8,874,540		3.B PL
67080@-AA-8	NUVEEN CPACE LENDING RN FEEDER SRSEC ABS	07/30/2026	3RDPARTY		6,306,437	6,306,437		1.C PL
817951-A*-7	17CAPITAL CREDIT 2 RATED NOTES SEC ABS_A	09/17/2026	VARIOUS		9,400,160	9,400,160		1.F Z
817951-A@-5	17CAPITAL CREDIT 2 RATED NOTES SUB ABS_A	09/17/2026	VARIOUS		3,378,880	3,378,880		2.B PL
C0569*-AA-8	BAM SIFC LP SECURED TERM_LOAN 4.994% 0	09/25/2026	PRINCERIDGE GROUP LLC		117,357,112	117,357,112		1.G Z
14856R-AA-4	CASTLELAKE EUROPEAN SENIOR SEC SENIOR AB	09/25/2026	PRINCERIDGE GROUP LLC		1,297,596	1,297,596		1.G PL
14856R-AB-2	CASTLELAKE EUROPEAN SENIOR SEC MEZZANIN	09/25/2026	PRINCERIDGE GROUP LLC		778,558	778,558		2.B PL
14856R-AC-0	CASTLELAKE EUROPEAN SENIOR SEC MEZZANIN	09/25/2026	PRINCERIDGE GROUP LLC		454,158	454,158		4.B PL
G2139*-AA-1	CIDRON SPIRIT LIMITED TERM_LOAN 7.094%	09/30/2026	VARIOUS		970,366	970,366		1.F PL
67122*-AA-0	NUVEEN CPACE LENDING RN FEEDER SRSEC ABS	09/11/2026	3RDPARTY		16,349,746	16,349,746		1.C Z
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					615,264,456	615,399,231		XXX
36354*-AB-2	GALILEO 2025-1 PARENT LP SENIOR ABS_ABS	09/30/2026	VARIOUS		13,237,698	13,237,698		2.A Z
36354*-AE-6	GALILEO 2025-1 PARENT LP ABS_ABS 9.300	09/30/2026	VARIOUS		3,132,765	3,132,765		2.B Z
36354*-AH-9	GALILEO 2025-1 PARENT LP ABS_ABS 12.450	09/30/2026	VARIOUS		3,916,305	3,916,305		4.B Z
43900*-AB-7	HOOKE 2025-1 PARENT LP ABS_ABS 7.500%	09/30/2026	VARIOUS		15,743,670	15,743,670		2.A Z
43900*-AE-1	HOOKE 2025-1 PARENT LP ABS_ABS 9.300%	09/30/2026	VARIOUS		3,682,123	3,682,123		2.B Z
43900*-AH-4	HOOKE 2025-1 PARENT LP ABS_ABS 11.900%	09/30/2026	VARIOUS		4,583,160	4,583,160		3.B Z
49733@-AB-5	KIRCHOFF 2025-1 PARENT LP ABS_ABS 7.50	09/30/2026	VARIOUS		13,217,896	13,217,896		2.A Z
49733@-AE-9	KIRCHOFF 2025-1 PARENT LP ABS_ABS 9.30	09/30/2026	VARIOUS		3,129,435	3,129,435		2.B Z
49733@-AH-2	KIRCHOFF 2025-1 PARENT LP ABS_ABS 11.90	09/30/2026	VARIOUS		3,884,389	3,884,389		3.B Z
52526*-AB-2	LEIBNIZ 2025-1 PARENT LP ABS_ABS 7.500	09/30/2026	VARIOUS		18,513,323	18,513,323		2.A Z
52526*-AE-6	LEIBNIZ 2025-1 PARENT LP ABS_ABS 9.300	09/30/2026	VARIOUS		4,275,862	4,275,862		2.B Z
52526*-AH-9	LEIBNIZ 2025-1 PARENT LP ABS_ABS 11.900	09/30/2026	VARIOUS		5,261,235	5,261,235		4.B Z
65253*-AB-3	NEWTON 2025-1 PARENT LP ABS_ABS 7.500%	09/30/2026	VARIOUS		16,146,753	16,146,753		2.A Z
65253*-AE-7	NEWTON 2025-1 PARENT LP ABS_ABS 9.300%	09/30/2026	VARIOUS		3,779,359	3,779,359		2.B Z
65253*-AH-0	NEWTON 2025-1 PARENT LP ABS_ABS 12.450%	09/30/2026	VARIOUS		4,691,812	4,691,812		4.B Z
97727@-AB-2	WISEMAN 2025-1 PARENT LP ABS_ABS 7.500	09/30/2026	PRINCERIDGE GROUP LLC		12,366,501	12,366,501		2.A Z
97727@-AE-6	WISEMAN 2025-1 PARENT LP ABS_ABS 9.300	09/30/2026	VARIOUS		3,137,730	3,137,730		2.B Z
97727@-AH-9	WISEMAN 2025-1 PARENT LP ABS_ABS 12.450	09/30/2026	VARIOUS		3,974,125	3,974,125		4.B Z
BMS3TM-NR-1	GALILEO 2025-1 LLC ABS_ABS 7.500% 12/3	09/21/2026	VARIOUS		56,327,112	56,327,112		2.A Z
BMS3TM-NS-9	GALILEO 2025-1 LLC ABS_ABS 9.300% 12/3	09/21/2026	VARIOUS		12,700,346	12,700,346		2.B Z
BMS3TM-NT-7	GALILEO 2025-1 LLC ABS_ABS 12.450% 12/3	09/21/2026	VARIOUS		15,387,818	15,387,818		4.B Z
BMS3TP-F8-5	HOOKE 2025-1 LLC ABS_ABS 7.500% 12/31/	09/21/2026	VARIOUS		11,051,620	11,051,620		2.A Z
BMS3TP-FJ-1	HOOKE 2025-1 LLC ABS_ABS 9.300% 12/31/	09/21/2026	VARIOUS		2,560,428	2,560,428		2.B Z
BMS3TP-FM-4	HOOKE 2025-1 LLC ABS_ABS 11.900% 12/31/	09/21/2026	VARIOUS		3,165,067	3,165,067		3.B Z
BMS3TP-M5-3	LEIBNIZ 2025-1 LLC ABS_ABS 7.500% 12/3	09/21/2026	VARIOUS		46,556,609	46,556,609		2.A Z
BMS3TP-MH-7	NEWTON 2025-1 LLC ABS_ABS 7.500% 12/31	09/21/2026	VARIOUS		57,835,266	57,835,266		2.A Z
BMS3TP-NM-5	LEIBNIZ 2025-1 LLC ABS_ABS 9.300% 12/3	09/21/2026	VARIOUS		10,405,917	10,405,917		2.B Z
BMS3TP-PD-3	NEWTON 2025-1 LLC ABS_ABS 9.300% 12/31	09/21/2026	VARIOUS		12,981,943	12,981,943		2.B Z

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
BMS3TP-Q8-3	LEIBNIZ 2025-1 LLC ABS_ABS 11.900% 12/3	09/21/2026	VARIOUS		12,535,268	12,535,268		4.B Z
BMS3TP-QX-8	NEWTON 2025-1 LLC ABS_ABS 12.450% 12/31	09/21/2026	VARIOUS		15,679,928	15,679,928		4.B Z
BMS3TP-SG-3	KIRCHOFF 2025-1 LLC ABS_ABS 7.500% 12/	09/21/2026	VARIOUS		22,042,750	22,042,750		2.A Z
BMS3TP-T0-7	KIRCHOFF 2025-1 LLC ABS_ABS 9.300% 12/	09/21/2026	VARIOUS		5,027,089	5,027,089		2.B Z
BMS3TP-TW-7	KIRCHOFF 2025-1 LLC ABS_ABS 11.900% 12/	09/21/2026	VARIOUS		6,116,620	6,116,620		3.B Z
BMS3TQ-PS-8	WISEMAN 2025-1 LLC ABS_ABS 7.500% 12/3	09/21/2026	PRINCERIDGE GROUP LLC		23,598,218	23,598,218		2.A Z
BMS3TQ-QL-2	WISEMAN 2025-1 LLC ABS_ABS 9.300% 12/3	09/21/2026	VARIOUS		5,508,618	5,508,618		2.B Z
BMS3TQ-RV-9	WISEMAN 2025-1 LLC ABS_ABS 12.450% 12/3	09/21/2026	VARIOUS		6,750,898	6,750,898		4.B Z
BMS3TM-NW-0	GALILEO CAD HOLDINGS ULC ABS_ABS 7.500	09/01/2026	VARIOUS		1,438,113	1,438,113		2.A Z
BMS3TM-NX-8	GALILEO CAD HOLDINGS ULC ABS_ABS 9.300	09/01/2026	VARIOUS		342,944	342,944		2.B Z
BMS3TM-P5-7	GALILEO CAD HOLDINGS ULC ABS_ABS 12.450	09/01/2026	VARIOUS		425,682	425,682		4.B Z
BMS3TP-HD-2	HOOKE CAD HOLDINGS ULC ABS_ABS 7.500%	09/01/2026	VARIOUS		1,475,581	1,475,581		2.A Z
BMS3TP-HK-6	HOOKE CAD HOLDINGS ULC ABS_ABS 9.300%	09/01/2026	VARIOUS		343,027	343,027		2.B Z
BMS3TP-HN-0	HOOKE CAD HOLDINGS ULC ABS_ABS 11.900%	09/01/2026	VARIOUS		423,308	423,308		3.B Z
BMS3TP-RA-7	NEWTON CAD HOLDINGS 2 ULC ABS_ABS 7.50	09/01/2026	VARIOUS		1,429,474	1,429,474		2.A Z
BMS3TP-RG-4	LEIBNIZ CAD HOLDINGS ULC ABS_ABS 7.500	09/01/2026	VARIOUS		1,478,822	1,478,822		2.A Z
BMS3TP-RZ-2	NEWTON CAD HOLDINGS 2 ULC ABS_ABS 9.30	09/01/2026	VARIOUS		342,893	342,893		2.B Z
BMS3TP-S1-6	LEIBNIZ CAD HOLDINGS ULC ABS_ABS 9.300	09/01/2026	VARIOUS		343,396	343,396		2.B Z
BMS3TP-S2-4	NEWTON CAD HOLDINGS 2 ULC ABS_ABS 12.45	09/01/2026	VARIOUS		425,627	425,627		4.B Z
BMS3TP-S3-2	LEIBNIZ CAD HOLDINGS ULC ABS_ABS 11.900	09/01/2026	VARIOUS		423,760	423,760		4.B Z
BMS3TP-UJ-4	KIRCHOFF CAD HOLDINGS ULC ABS_ABS 7.50	09/01/2026	VARIOUS		1,441,187	1,441,187		2.A Z
BMS3TP-UK-1	KIRCHOFF CAD HOLDINGS ULC ABS_ABS 9.30	09/01/2026	VARIOUS		343,252	343,252		2.B Z
BMS3TP-UM-7	KIRCHOFF CAD HOLDINGS ULC ABS_ABS 11.90	09/01/2026	VARIOUS		423,595	423,595		3.B Z
BMS3TQ-UZ-6	WISEMAN CAD HOLDINGS ULC ABS_ABS 7.500	09/01/2026	PRINCERIDGE GROUP LLC		1,359,617	1,359,617		2.A Z
BMS3TQ-W4-3	WISEMAN CAD HOLDINGS ULC ABS_ABS 9.300	09/01/2026	VARIOUS		340,145	340,145		2.B Z
BMS3TQ-X5-9	WISEMAN CAD HOLDINGS ULC ABS_ABS 12.450	09/01/2026	VARIOUS		426,558	426,558		4.B Z
BMS3TS-W2-3	KIRCHOFF BM HOLDINGS LP ABS_ABS 9.900%	07/29/2026	WSO		10,277,680	10,277,680		2.B Z
BMS3TS-YL-9	KIRCHOFF BM HOLDINGS LP ABS_ABS 12.500%	07/29/2026	WSO		12,333,259	12,333,259		3.B Z
BMS3TS-YS-4	NEWTON BM HOLDINGS LP ABS_ABS 8.100% 1	07/29/2026	WSO		8,865,247	8,865,247		2.A Z
BMS3TS-ZU-8	NEWTON BM HOLDINGS LP ABS_ABS 9.900% 1	07/29/2026	WSO		1,970,059	1,970,059		2.B Z
BMS3TT-0B-6	LEIBNIZ BM HOLDINGS LP ABS_ABS 8.100%	07/29/2026	WSO		1,464,470	1,464,470		2.A Z
BMS3TT-0K-6	NEWTON BM HOLDINGS LP ABS_ABS 13.050% 1	07/29/2026	WSO		2,364,079	2,364,079		4.B Z
BMS3TT-1F-6	LEIBNIZ BM HOLDINGS LP ABS_ABS 9.900%	07/29/2026	WSO		325,439	325,439		2.B Z
BMS3TT-1H-2	LEIBNIZ BM HOLDINGS LP ABS_ABS 12.500%	07/29/2026	WSO		390,528	390,528		4.B Z
BMS3TT-1K-5	GALILEO BM HOLDINGS LP ABS_ABS 8.100%	07/29/2026	WSO		21,258,333	21,258,333		2.A Z
BMS3TT-1Q-2	KIRCHOFF BM HOLDINGS LP ABS_ABS 8.100%	07/29/2026	WSO		46,249,470	46,249,470		2.A Z
BMS3TT-1R-0	GALILEO BM HOLDINGS LP ABS_ABS 9.900%	07/29/2026	WSO		4,724,081	4,724,081		2.B Z
BMS3TT-22-4	GALILEO BM HOLDINGS LP ABS_ABS 13.050%	07/29/2026	WSO		5,668,913	5,668,913		4.B Z
BMS3TT-29-9	HOOKE BM HOLDINGS LP ABS_ABS 8.100% 12	07/29/2026	WSO		26,638,331	26,638,331		2.A Z
BMS3TT-2B-4	HOOKE BM HOLDINGS LP ABS_ABS 9.900% 12	07/29/2026	WSO		5,919,638	5,919,638		2.B Z
BMS3TT-2C-2	HOOKE BM HOLDINGS LP ABS_ABS 12.500% 12	07/29/2026	WSO		7,103,585	7,103,585		3.B Z
BMS3TT-CM-9	WISEMAN BM HOLDINGS LP ABS_ABS 8.100%	09/10/2026	VARIOUS		26,664,813	26,664,813		2.A Z
BMS3TT-CP-2	WISEMAN BM HOLDINGS LP ABS_ABS 9.900%	09/10/2026	VARIOUS		5,925,526	5,925,526		2.B Z
BMS3TT-CQ-0	WISEMAN BM HOLDINGS LP ABS_ABS 13.050%	09/10/2026	VARIOUS		7,110,657	7,110,657		4.B Z
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					671,386,745	671,386,745		XXX
38013N-AB-0	GMRFUNDINGLLC SRSEC ABS_ABS 6.983% 09/	09/23/2026	3RDPARTY		21,800,000	21,800,000		2.B Z
50206T-AB-9	LMA2026-1LLC SRSEC ABS_ABS 6.900% 09/2	09/22/2026	3RDPARTY		11,825,910	12,005,355		1.F Z
50206T-AC-7	LMA2026-1LLC SUB ABS_ABS 7.900% 09/22/	09/22/2026	3RDPARTY		2,530,779	2,572,576		2.B Z
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					36,156,689	36,377,931		XXX
089535-AA-6	BIG SKY FUNDING LLC SECURED TERM_LOAN	09/30/2026	PRINCERIDGE GROUP LLC		8,304,253	8,304,253		1.G PL
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					8,304,253	8,304,253		XXX
1889999999. Total - asset-backed securities (unaffiliated)					907,514,875	907,047,129	441,170	XXX
1899999999. Total - asset-backed securities (affiliated)					763,645,543	763,645,543		XXX
1909999997. Total - asset-backed securities - Part 3					1,671,160,418	1,670,692,672	441,170	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,671,160,418	1,670,692,672	441,170	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,358,290,711	2,371,963,309	3,648,784	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
G7001*-10-7	ONE LIBERTY PLAZA PROPERTY HOL ONE LIBER	07/27/2026	CAPITAL CONTRIBUTION	0.000	510,161			
G91438-10-0	225 LIBERTY PROPERTY HOLDINGS 225 LIBERT	09/28/2026	CAPITAL CONTRIBUTION	0.000	407,437			
G9144*-10-1	200 LIBERTY PROPERTY HOLDINGS 200 LIBERT	09/28/2026	CAPITAL CONTRIBUTION	0.000	350,545			
PPG4L0-19-0	225 LIBERTY PROPERTY HOLDINGS 225 LIBERT	09/28/2026	CAPITAL CONTRIBUTION	0.000	392,810			
PPGG8H-R1-0	200 LIBERTY PROPERTY HOLDINGS 200 LIBERT	09/28/2026	CAPITAL CONTRIBUTION	0.000	25,971			
00260@-10-3	AEL RE VERMONT II, INC	09/30/2026	CAPITAL CONTRIBUTION	0.000	474,838			
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					2,161,762	XXX		XXX
5989999997. Total - common stocks - Part 3					2,161,762	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					2,161,762	XXX		XXX
5999999999. Total - preferred and common stocks					2,161,762	XXX		XXX
6009999999 - Totals					2,360,452,473	XXX	3,648,784	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
..912828-YD-6	UNITED STATES TREASURY SENIOR GOVT BND	08/31/2026	MATURITY		340,000	340,000	357,345	341,995		(1,995)		(1,995)		340,000				2,338	08/31/2026	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					340,000	340,000	357,345	341,995		(1,995)		(1,995)		340,000				2,338	XXX	XXX
..23371D-AG-9	DAE FUNDING LLC CORP_BND 144A 3.375% 0	07/08/2026	3RDPARTY		1,931,740	2,000,000	2,056,200	2,019,613		(4,870)		(4,870)		2,014,743		(83,003)	(83,003)	20,438	03/20/2028	2.B FE
..24820R-AG-3	EQUINOR ASA SENIOR CORP_BND 144A 6.500	09/18/2026	ANFRMDPSG1		4,102,352	3,978,000	4,210,040	4,119,991		(32,892)		(32,892)		4,087,100		15,253	15,253	76,853	12/01/2028	1.D FE
..268317-AU-8	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		4,285,607	4,340,000	4,211,960	4,256,612		20,691		20,691		4,277,304		8,303	8,303	96,023	09/21/2028	2.A FE
..268317-AY-0	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		10,661,239	10,550,000	10,607,944	10,389,387		(8,460)		(8,460)		10,586,399		74,841	74,841	241,742	04/22/2029	2.A FE
..53566T-AA-9	LINE ONE PERU METRO EXPANSION SECURED CO	07/10/2026	REDEMPTION 100.0000		433,531	433,531	433,531	433,531						433,531				5,134	01/10/2033	2.C FE
..53566T-AB-7	LINE ONE PERU METRO EXPANSION SECURED CO	07/10/2026	REDEMPTION 100.0000		323,902	323,902	323,902	323,902						323,902				3,836	04/10/2033	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					21,738,371	21,625,433	21,843,577	21,543,036		(25,531)		(25,531)		21,722,979		15,394	15,394	444,026	XXX	XXX
..052396-UV-8	AUSTIN TX CITY OF SENIOR MUNITAX_BND GO	09/01/2026	CALL 100.0000		235,000	235,000	235,470	235,049		(10)		(10)		235,039		(39)	(39)	6,239	09/01/2029	1.A FE
..052430-FC-4	AUSTIN TEX INDPT SCH DIST MUNITAX_BND GO	08/01/2026	CALL 100.0000		125,000	125,000	125,000	125,000						125,000				3,213	08/01/2030	1.B FE
..164231-KS-0	CHEROKEE CNTY GA SCH SYS SENIOR MUNITAX_	08/01/2026	CALL 100.0000		10,000	10,000	10,000	10,000						10,000				281	08/01/2028	1.B FE
..385478-EU-2	GRAND FORKS N D PUB SCH DIST N SENIOR MU	09/18/2026	ANFRMDPSG1		810,758	800,000	800,000	800,000						800,000		10,758	10,758	30,267	08/01/2028	1.F FE
..57582R-YN-0	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B	09/01/2026	REDEMPTION 100.0000		179,849	179,849	179,849	179,849						179,849				2,395	09/01/2039	1.B FE
..87122N-EP-0	SYCAMORE OHIO CMNTY SCH DIST MUNITAX_BND	09/18/2026	ANFRMDPSG1		1,320,678	1,300,000	1,314,378	1,303,419		(786)		(786)		1,302,632		18,045	18,045	22,604	12/01/2028	1.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					2,681,285	2,649,849	2,664,697	2,653,317		(796)		(796)		2,652,520		28,764	28,764	64,999	XXX	XXX
..01030L-BS-3	ALABAMA INCENTIVES FING AUTH MUNITAX_BND	09/01/2026	CALL 100.0000		75,000	75,000	75,316	75,049		(11)		(11)		75,038		(38)	(38)	2,266	09/01/2029	1.F FE
..05178T-AA-9	AURORA MILITARY HOUSING LLC SENIOR MUNIT	07/15/2026	REDEMPTION 100.0000		80,753	80,753	80,753	80,753						80,753				2,350	07/15/2034	1.F FE
..14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR MU	09/10/2026	REDEMPTION 100.0000		45,796	45,796	41,445	42,376		3,420		3,420		45,796				439	02/10/2052	2.C
..14069E-AA-6	CAPMARK MILITARY HOUSING TRUST MUNITAX_B	09/10/2026	PAYDOWN		119,407	119,407	131,291	129,043		(9,636)		(9,636)		119,407				1,213	07/10/2052	1.E FE
..180848-FR-9	CLARK COUNTY OF NEVADA SENIOR MUNITAX_B	07/01/2026	CALL 100.0000		20,000	20,000	20,000	20,000						20,000				655	07/01/2030	1.B FE
..537011-BA-5	LITTLE BLUE VY SWR DIST MO MUNITAX_BND R	09/01/2026	CALL 100.0000		235,000	235,000	235,000	235,000						235,000				7,285	09/01/2030	1.D FE
..647377-AQ-3	NEW MEXICO ST HOSP EQUIP LN CO MUNITAX_B	07/01/2026	REDEMPTION 100.0000		710,000	710,000	707,842	709,784		216		216		710,000				13,668	07/01/2026	3.B FE
..650009-S6-1	NEW YORK ST TWY AUTH MUNITAX_BND REV 3	08/03/2026	TAX FREE EXCHANGE		1,473,550	1,515,000	1,463,126	1,472,082		1,468		1,468		1,473,550				26,513	01/01/2042	1.E FE
..660043-AG-5	NORTH HUDSON SEW AUTH N J SENIOR MUNITAX	08/27/2026	CALL 101.4640		598,638	590,000	590,000	590,000						590,000				16,032	06/01/2032	1.E FE
..85732P-CA-6	PENNSYLVANIA ST PUB SCH BLDG A SENIOR MU	09/18/2026	ANFRMDPSG1		667,197	650,000	680,927	657,056		(1,750)		(1,750)		655,307		11,891	11,891	21,461	09/15/2028	1.D FE
..917435-AA-7	UTAH HSG CORP MILITARY HSG MUNITAX_BND R	07/01/2026	REDEMPTION 100.0000		50,270	50,270	50,086	50,134		136		136		50,270				1,355	07/01/2050	1.D FE
..917435-AB-5	UTAH HSG CORP MILITARY HSG MUNITAX_BND R	07/01/2026	REDEMPTION 100.0000		35,000	35,000	33,397	33,765		1,235		1,235		35,000				952	07/01/2050	1.E FE
..93730P-AJ-5	WASHINGTON BIOMEDICAL RESEARCH SENIOR MU	07/01/2026	CALL 100.0000		235,000	235,000	235,000	235,000						235,000				26,466	07/01/2030	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					4,345,611	4,361,226	4,344,183	4,330,042		(4,922)		(4,922)		4,325,121		11,853	11,853	120,655	XXX	XXX
..00108W-AS-9	AEP TEXAS INC SENIOR CORP_BND 5.450% 0	07/20/2026	3RDPARTY		12,979,720	12,762,000	12,816,471	11,842,191		(7,028)		(7,028)		12,805,381		174,339	174,339	127,514	05/15/2029	2.A FE
..00130H-CG-8	AES CORPORATION THE SENIOR CORP_BND 2	08/28/2026	3RDPARTY		662,325	750,000	630,443	646,140		12,144		12,144		658,284		4,041	4,041	11,535	01/15/2031	2.C FE
..00138C-AU-2	CORERIDGE GLOBAL FUNDING SECURED CORP_B	07/02/2026	MATURITY		6,000,000	6,000,000	6,091,535	6,030,499		(30,499)		(30,499)		6,000,000				172,500	07/02/2026	1.F FE
..00195#-AA-9	AMAZON.COM INC CORP_BND 3.570% 10/31/4	09/30/2026	REDEMPTION 100.0000		185,832	185,832	185,832	185,832						185,832				1,107	10/31/2040	1.D
..00206R-HJ-4	AT&T INC SENIOR CORP_BND 4.350% 03/01/	07/20/2026	3RDPARTY		5,715,714	5,771,000	5,345,889	5,504,571		43,220		43,220		5,547,791		167,922	167,922	97,626	03/01/2029	2.B FE
..00440K-AG-8	ACCENTURE CAPITAL INC SENIOR CORP_BND	08/28/2026	3RDPARTY		996,450	1,000,000	999,870			3		3		999,873		(3,423)	(3,423)	7,083	07/10/2031	1.D FE
..00914A-AV-4	SUMISHO AIR LEASE CORP SENIOR CORP_BND	09/29/2026	CLEARBROOK		4,935,250	5,000,000	4,937,550	4,957,755		9,334		9,334		4,967,089		(31,839)	(31,839)	148,042	03/01/2029	2.B FE
..01185*-AA-3	ALASKA VENTURES LLC SECURED CORP_BND 4	09/30/2026	REDEMPTION 100.0000		494,769	494,769	494,769	494,769						494,769				5,776	06/30/2033	2.C PL
..01185*-AB-1	ALASKA VENTURES LLC SENIOR CORP_BND 4.	09/30/2026	REDEMPTION 100.0000		50,795	50,795	50,795	50,795						50,795				593	06/30/2033	2.C PL
..021345-AA-1	ALTA WIND HOLDINGS LLC SECURED CORP_BND	07/01/2026	REDEMPTION 100.0000		(14)	(14)	(16)	(16)		2		2		(14)					06/30/2035	2.C FE
..02209S-BD-4	ALTRIA GROUP INC SENIOR CORP_BND 4.800	09/18/2026	ANFRMDPSG1		10,229,979	10,325,000	10,326,679	6,309,761		(270)		(270)		10,329,481		(99,502)	(99,502)	294,607	02/14/2029	2.A FE
..02209S-BQ-5	ALTRIA GROUP INC SENIOR CORP_BND 6.200	09/18/2026	ANFRMDPSG1		1,562,384	1,531,000	1,602,720	1,581,472		(12,502)		(12,502)		1,568,969		(6,585)	(6,585)	36,123	11/01/2028	2.A FE
..023608-AQ-5	AMEREN CORPORATION SENIOR CORP_BND 5.0	09/18/2026	ANFRMDPSG1		458,292	460,000	460,308	460,374		27		27		460,401		(2,109)	(2,109)	15,525	01/15/2029	2.B FE
..025537-AY-7	AMERICAN ELECTRIC POWER COMPAN SENIOR CO	07/20/2026	VARIOUS		2,181,744	2,154,000	2,166,373	2,163,468		(1,236)		(1,236)		2,162,232		19,512	19,512	57,871	01/15/2029	2.B FE
..03040W-AD-7	AMERICAN WATER CAPITAL CORP SENIOR CORP_	09/15/2026	3RDPARTY		2,117,960	2,000,000	2,086,620	2,073,994		(3,110)		(3,110)		2,070,884		47,076	47,076	55,308	10/15/2037	2.A FE
..03040W-AU-9	AMERICAN WATER CAPITAL CORP SENIOR CORP_	09/18/2026	ANFRMDPSG1		853,383	890,000	861,680	863,783		1,923		1,923		865,706		(12,323)	(12,323)	9,126	06/01/2029	2.A FE
..035229-DC-4	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP	09/17/2026	3RDPARTY		872,932	831,000	899,815	897,349		(2,961)		(2,961)		894,388		(21,456)	(21,456)	29,331	09/01/2037	1.G FE
..036752-AY-9	ELEVANCE HEALTH INC SENIOR CORP_BND 5.	09/18/2026	ANFRMDPSG1		7,662,265	7,682,000	7,813,163	7,788,520		(7,920)		(7,920)		7,780,599		(118,335)	(118,335)	102,203	06/15/2029	2.A FE
..039483-BL-5	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN	08/11/2026	MATURITY		2,122,000	2,122,000	1,999,412	2,090,346		31,654		31,654		2,122,000				26,525	08/11/2026	1.F FE
..04010L-BF-9	ARES CAPITAL CORPORATION SENIOR CORP_BND	07/20/2026	3RDPARTY		3,341,138	3,319,000	3,390,386	3,376,644		(9,687)		(9,687)		3,366,957		(25,820)	(25,820)	75,830	03/01/2029	2.B FE
..04316J-AP-4	ARTHUR J GALLAGHER & CO SENIOR CORP_BND	09/25/2026	3RDPARTY		2,165,850	2,500,000	2,315,375			1,139		1,139		2,316,514		(150,664)	(150,664)	85,948	02/15/2055	2.A FE
..05329W-AP-7	AUTONATION INC SENIOR CORP_BND 3.800%	07/20/2026	3RDPARTY		1,976,700	2,000,000	1,998,500	1,999,677		94		94		1,999,771		(23,071)	(23,071)	13,933	11/15/2027	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
05351W-AB-9	AVANGRID INC SENIOR CORP_BND 3.800% 06	07/20/2026	VARIOUS		9,726,300	10,000,000	9,234,430	9,456,786		81,623		81,623		9,538,409		187,891	187,891	52,778	06/01/2029	2.B FE
054561-AN-5	EQUITABLE HOLDINGS INC SENIOR CORP_BND 1	07/20/2026	VARIOUS		6,028,605	6,098,000	5,959,294	5,999,728		10,368		10,368		6,010,096		18,509	18,509	120,814	02/15/2029	2.A FE
05526D-BH-7	BAT CAPITAL CORP SENIOR CORP_BND 3.462	07/20/2026	3RDPARTY		10,255,413	10,649,000	9,826,858	10,031,613		85,737		85,737		10,117,350		138,063	138,063	138,251	09/06/2029	2.A FE
05526D-BN-4	BAT CAPITAL CORP SENIOR CORP_BND 4.906	07/20/2026	3RDPARTY		468,370	468,000	467,144	467,265		88		88		467,353		1,017	1,017	6,952	04/02/2030	2.A FE
05526D-BX-2	BAT CAPITAL CORP SENIOR CORP_BND 7.750	09/25/2026	3RDPARTY		1,092,450	1,000,000	995,410	996,518		297		297		996,815		95,635	95,635	34,229	10/19/2032	2.A FE
05565E-CJ-2	BMW US CAPITAL LLC SENIOR CORP_BND 144A	07/20/2026	3RDPARTY		10,029,800	10,000,000	9,922,400	9,946,419		8,547		8,547		9,954,965		74,835	74,835	148,361	04/02/2029	1.F FE
05565E-CY-9	BMW US CAPITAL LLC SENIOR CORP_BND 144A	07/20/2026	3RDPARTY		6,419,049	6,398,000	6,444,418	6,438,401		(4,939)		(4,939)		6,433,462		(14,413)	(14,413)	107,700	03/21/2030	1.F FE
06051G-HM-4	BANK OF AMERICA CORP SENIOR CORP_BND 4	07/20/2026	3RDPARTY		2,647,581	2,675,000	2,603,283	2,617,908		8,261		8,261		2,626,169		21,413	21,413	56,490	07/23/2029	1.G FE
06051G-HV-4	BANK OF AMERICA CORP SENIOR CORP_BND 3	07/20/2026	3RDPARTY		129,532	136,000	127,757	128,608		821		821		129,429		103	103	2,148	07/23/2030	1.G FE
06051G-HX-0	BANK OF AMERICA CORP SENIOR CORP_BND 2	07/20/2026	3RDPARTY		6,063,956	6,455,000	5,980,299	6,036,729		44,001		44,001		6,080,730		(16,773)	(16,773)	46,023	10/22/2030	1.G FE
06051G-JS-9	BANK OF AMERICA CORP SENIOR CORP_BND 1	07/22/2026	VARIOUS		4,427,000	4,427,000	4,017,692	4,233,648		67,616		67,616		4,301,264		125,736	125,736	38,382	07/22/2027	1.G FE
06051G-LS-6	BANK OF AMERICA CORP SENIOR CORP_BND 5	07/20/2026	3RDPARTY		5,756,624	5,638,000	5,789,896	5,749,718		(21,738)		(21,738)		5,727,980		28,644	28,644	114,826	09/15/2029	1.E FE
06051G-LV-9	BANK OF AMERICA CORP SENIOR CORP_BND 5	09/15/2026	CALL 100.0000		558,000	558,000	553,307	555,834		868		868		556,702		1,298	1,298	16,553	09/15/2027	1.E FE
071813-AX-7	BAXTER INTERNATIONAL INC SENIOR CORP_BND	07/20/2026	3RDPARTY		2,015,180	2,000,000	2,368,800	2,222,403		(7,727)		(7,727)		2,214,676		(199,496)	(199,496)	17,361	12/01/2037	2.C FE
07330M-AA-5	TRUIST BANK SUB CORP_BND 3.800% 10/30/	09/30/2026	CALL 100.0000		40,000,000	40,000,000	39,902,400	39,993,316		6,008		6,008		39,999,324		676	676	633,333	10/30/2026	1.G FE
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA SENIOR COR	09/15/2026	VARIOUS		12,000,000	12,000,000	11,991,234	11,998,974		1,026		1,026		12,000,000				186,000	09/15/2026	2.B FE
09143#-AA-3	BISHOP HILL ENERGY LLC SECURED CORP_BND	09/30/2026	REDEMPTION 100.0000		48,424	48,424	48,424	48,424						48,424				406	06/30/2037	2.A PL
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO	07/20/2026	3RDPARTY		187,177	202,000	186,126	187,422		1,861		1,861		189,283		(2,106)	(2,106)	2,679	01/10/2030	1.E FE
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO	09/18/2026	ANFRMDPSG1		1,062,271	1,131,000	1,016,692	1,045,031		22,627		22,627		1,067,658		(5,387)	(5,387)	11,385	08/05/2028	1.E FE
09261B-AJ-9	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO	09/25/2026	3RDPARTY		1,007,140	1,000,000	997,950	999,176		322		322		999,498		7,642	7,642	23,764	11/03/2027	1.E FE
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO	07/20/2026	3RDPARTY		4,945,250	5,000,000	4,987,025	4,996,379		1,652		1,652		4,998,031		(52,781)	(52,781)	56,875	03/15/2027	2.B FE
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO	07/20/2026	3RDPARTY		1,913,300	2,000,000	1,991,380	1,995,668		753		753		1,996,421		(83,121)	(83,121)	41,333	01/15/2029	2.C FE
09581C-AB-7	BLUE OWL CREDIT INCOME CORP SENIOR CORP_	09/25/2026	3RDPARTY		993,140	1,000,000	997,047	997,534		446		446		997,980		(4,840)	(4,840)	35,383	09/15/2029	2.C FE
09581J-AS-5	BLUE OWL FINANCE LLC SENIOR CORP_BND 4	07/20/2026	3RDPARTY		671,881	732,000	705,166	706,245		2,032		2,032		708,277		(36,397)	(36,397)	13,878	02/15/2032	2.B FE
096630-AG-3	BOARDWALK PIPELINES LP SENIOR CORP_BND	07/20/2026	3RDPARTY		5,004,650	5,000,000	4,853,450	4,896,689		15,935		15,935		4,912,624		92,026	92,026	52,000	05/03/2029	2.B FE
097023-CY-9	BOEING CO SENIOR CORP_BND 5.150% 05/01	07/08/2026	3RDPARTY		10,091	10,000	10,115	10,109		(1)		(1)		10,108		(17)	(17)	97	05/01/2030	2.C FE
099724-AP-1	BORGWARNER INC SENIOR CORP_BND 4.950%	07/20/2026	3RDPARTY		5,025,800	5,000,000	5,024,090	1,809,509		(2,257)		(2,257)		5,021,550		4,250	4,250	107,250	08/15/2029	2.A FE
099724-AP-1	BORGWARNER INC SENIOR CORP_BND 4.950%	08/14/2026	VARIOUS		22,785,010	22,540,000	22,528,291	17,287,178		2,064		2,064		22,540,402		(403)	(403)	254,308	08/15/2029	2.A FE
100743-AP-8	BOSTON GAS COMPANY SENIOR CORP_BND 144A	09/17/2026	3RDPARTY		6,013,080	6,000,000	6,042,900	6,039,666		(2,512)		(2,512)		6,037,154		(24,074)	(24,074)	241,511	01/10/2035	2.A FE
10373Q-BX-7	BP CAPITAL MARKETS AMERICA INC SENIOR CO	07/20/2026	VARIOUS		5,009,450	5,000,000	4,927,893	4,950,511		7,816		7,816		4,958,326		51,124	51,124	65,917	04/10/2029	1.E FE
11135F-BQ-3	BROADCOM INC SENIOR CORP_BND 144A 3.18	07/17/2026	TAX FREE EXCHANGE		798,653	800,000	797,755	798,591		62		62		798,653				4,887	11/15/2036	1.G FE
11135F-BR-1	BROADCOM INC SENIOR CORP_BND 144A 4.00	07/17/2026	VARIOUS		2,782,229	2,853,000	2,743,517	2,768,726		13,503		13,503		2,782,229				31,383	04/15/2029	1.G FE
11135F-BT-7	BROADCOM INC SENIOR CORP_BND 144A 4.15	07/17/2026	TAX FREE EXCHANGE		4,723,917	4,812,000	4,717,129	329,920		6,558		6,558		4,723,917				54,917	04/15/2032	1.G FE
115637-AT-7	BROWN-FORMAN CORPORATION SENIOR CORP_BND	09/17/2026	3RDPARTY		1,071,188	1,250,000	1,076,613	1,082,177		6,977		6,977		1,089,154		(17,967)	(17,967)	21,250	04/15/2038	1.G FE
12503M-AA-6	CBOE GLOBAL MARKETS INC SENIOR CORP_BND	09/25/2026	3RDPARTY		996,350	1,000,000	950,342	987,097		9,238		9,238		996,335		15	15	25,956	01/12/2027	1.G FE
12505B-AH-3	CBRE SERVICES INC SENIOR CORP_BND 5.50	09/18/2026	ANFRMDPSG1		183,004	182,000	186,992	186,420		(939)		(939)		185,482		(2,477)	(2,477)	4,644	04/01/2029	2.A FE
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CORP_BND	09/10/2026	REDEMPTION 100.0000		49,443	49,443	49,443	49,443						49,443				322	10/10/2039	2.B
127055-AK-7	CABOT CORPORATION SENIOR CORP_BND 3.40	09/15/2026	MATURITY		5,000,000	5,000,000	4,992,450	4,999,380		620		620		5,000,000				85,000	09/15/2026	2.B FE
134429-BG-3	CAMPBELLS CO SENIOR CORP_BND 4.150% 03	07/08/2026	3RDPARTY		9,903	10,000	9,861	9,878		2		2		9,880		22	22	131	03/15/2028	2.C FE
14040H-CZ-6	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	09/29/2026	CLEARBROOK		4,361,245	4,305,000	4,464,200	4,417,127		(32,971)		(32,971)		4,384,156		(22,911)	(22,911)	84,539	06/08/2029	2.A FE
14040H-DE-2	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	07/20/2026	3RDPARTY		10,175,100	10,000,000	10,280,400	10,226,060		(38,254)		(38,254)		10,187,806		(12,706)	(12,706)	269,167	02/01/2030	2.A FE
14040H-DG-7	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	07/20/2026	VARIOUS		5,068,450	5,000,000	5,065,476	5,053,077		(6,713)		(6,713)		5,046,364		22,086	22,086	132,781	07/26/2030	2.A FE
14149Y-BS-6	CARDINAL HEALTH INC SENIOR CORP_BND 5.	08/28/2026	3RDPARTY		4,964,400	5,000,000	4,884,300	4,893,418		6,310		6,310		4,899,729		64,671	64,671	78,764	11/15/2034	2.B FE
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CORP_BND	09/15/2026	REDEMPTION 100.0000		48,775	48,775	48,775	48,775						48,775				380	03/15/2044	1.D PL
14456#-AF-3	CARRIX INC CORP_BND 4.090% 07/31/32	07/27/2026	CALL 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				100,546	07/31/2032	1.G PL
14456#-AG-1	CARRIX INC CORP_BND 4.190% 07/31/34	07/27/2026	CALL 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				412,017	07/31/2034	1.G PL
149123-BN-0	CATERPILLAR INC SENIOR CORP_BND 6.050%	08/28/2026	3RDPARTY		1,503,201	1,410,000	1,412,269	1,411,991		(91)		(91)		1,411,900		91,301	91,301	46,444	08/15/2036	1.F FE
15189T-AX-5	CENTERPOINT ENERGY INC SENIOR CORP_BND	07/20/2026	3RDPARTY		5,448,502	5,810,000	5,442,468	521,276		28,800		28,800		5,474,953		(26,451)	(26,451)	66,654	03/01/2030	2.B FE
15189T-BG-1	CENTERPOINT ENERGY INC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		16,899,752	16,803,000	17,079,044	15,464,249		(32,068)		(32,068)		17,010,263		(110,511)	(110,511)	269,688	06/01/2029	2.B FE
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C SENIOR CO	07/07/2026	3RDPARTY		3,605,316	3,552,000	3,646,803	3,640,561		(2,091)		(2,091)		3,638,469		(33,154)	(33,154)	99,856	01/15/2041	2.A FE
166754-AX-9	CHEVRON PHILLIPS CHEMICAL COMP SENIOR CO	07/20/2026	3RDPARTY		1,543,155	1,548,000	1,561,691	1,559,589		(194)		(194)		1,559,395		(16,241)	(16,241)	13,481	05/15/2030	2.A FE
172967-LP-4	CITIGROUP INC SENIOR CORP_BND 3.668% 0	07/08/2026	3RDPARTY		1,177,514	1,189,000	1,133,819	1,156,037		6,390		6,390		1,162,427		15,087	15,087	19,989	07/24/2028	1.G FE
172967-LS-8	CITIGROUP INC SENIOR CORP_BND 3.520% 1	07/08/2026	VARIOUS		1,347,479	1,367,000	1,276,493	1,309,288		10,062		10,062		1,319,350		28,130	28,130	9,624	10/27/2028	1.G FE
172967-ME-8	CITIGROUP INC SENIOR CORP_BND 3.980% 0	07/20/2026	3RDPARTY		15,301,116	15,657,000	15,224,888	15,271,329		46,616		46,616		15,317,944		(16,828)	(16,828)	209,447	03/20/2030	1.G 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
172967-MS-7	CITIGROUP INC SENIOR CORP_BND 2.572% 0	07/20/2026	VARIOUS		3,207,123	3,511,000	3,173,768	3,201,579		24,661		24,661		3,226,239		(19,116)	(19,116)	12,040	06/03/2031	1.G FE
17308C-C5-3	CITIGROUP INC SENIOR CORP_BND 2.976% 1	07/20/2026	3RDPARTY		5,783,891	6,150,000	5,694,962	5,748,578		41,797		41,797		5,790,375		(6,485)	(6,485)	38,638	11/05/2030	1.G FE
17858#-AA-1	BRANDYWINE ACQUISITION & DEVEL SECURED C	09/15/2026	REDEMPTION 100.0000		65,894	65,894	66,525	66,392		(498)		(498)		65,894				581	09/15/2043	2.A
20030N-DA-6	COMCAST CORPORATION SENIOR CORP_BND 2.	07/20/2026	3RDPARTY		3,784,382	4,100,000	3,711,947	3,786,026		39,246		39,246		3,825,272		(40,890)	(40,890)	51,307	02/01/2030	1.G FE
20030N-EC-1	COMCAST CORPORATION SENIOR CORP_BND 4.	07/20/2026	3RDPARTY		245,883	256,000	256,260			(10)		(10)		256,249		(10,366)	(10,366)	5,158	02/15/2033	1.G FE
20030N-EE-7	COMCAST CORPORATION SENIOR CORP_BND 4.	07/20/2026	3RDPARTY		4,836,700	5,000,000	5,059,238	5,006,906		(3,831)		(3,831)		5,053,649		(216,949)	(216,949)	44,000	05/15/2033	1.G FE
21036P-BF-4	CONSTELLATION BRANDS INC SENIOR CORP_BND	07/08/2026	3RDPARTY		1,862,120	2,000,000	1,828,571	1,862,546		1,181		1,181		1,863,726		(1,606)	(1,606)	10,861	05/01/2030	2.B FE
224044-CG-0	COX COMMUNICATIONS LLC SENIOR CORP_BND 1	09/15/2026	MATURITY		2,096,000	2,096,000	1,994,700	2,066,843		29,157		29,157		2,096,000				35,108	09/15/2026	2.C FE
224044-CJ-4	COX COMMUNICATIONS LLC SENIOR CORP_BND 1	07/08/2026	VARIOUS		6,415,890	6,500,000	5,950,035	6,249,763		77,973		77,973		6,327,736		88,154	88,154	91,000	08/15/2027	2.B FE
224044-CL-9	COX COMMUNICATIONS LLC SENIOR CORP_BND 1	07/20/2026	3RDPARTY		4,649,298	5,374,000	4,614,621	4,668,779		72,346		72,346		4,741,125		(91,827)	(91,827)	28,133	10/01/2030	2.B FE
224044-CR-6	COX COMMUNICATIONS LLC SENIOR CORP_BND 1	07/20/2026	VARIOUS		13,446,973	13,315,000	13,457,049	12,374,387		(17,644)		(17,644)		13,392,424		54,549	54,549	250,350	09/15/2028	2.B FE
22822V-AR-2	CROWN CASTLE INC SENIOR CORP_BND 3.300	07/20/2026	3RDPARTY		4,693,100	5,000,000	4,628,650	4,675,232		36,393		36,393		4,711,626		(18,526)	(18,526)	91,667	07/01/2030	2.B FE
22822V-BF-7	CROWN CASTLE INC SENIOR CORP_BND 4.900	07/08/2026	3RDPARTY		102,047	102,000	102,621	102,491		(5)		(5)		102,486		(439)	(439)	1,777	09/01/2029	2.B FE
22970*-AA-8	BNSF RAILWAY COMPANY SENIOR CORP_BND 4	09/15/2026	REDEMPTION 100.0000		117,083	117,083	117,083	117,083						117,083				795	05/15/2034	1.D PL
22976#-AA-8	CTL 2016 - 05 TR DOW CHEMICAL SECURED C	09/15/2026	REDEMPTION 100.0000		54,653	54,653	54,653	54,653						54,653				366	10/15/2036	2.B
22977@-AA-9	PENNSYLVANIA MANUFACTURERS ASS CORP_BND	09/15/2026	REDEMPTION 100.0000		212,937	212,937	212,937	212,937						212,937				1,375	12/15/2038	1.E
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWE SECURED C	08/04/2026	CALL 100.0000		116,000	116,000	117,160	116,305		(305)		(305)		116,000				1,718	05/15/2028	3.C FE
233331-BC-0	DTE ENERGY COMPANY SENIOR CORP_BND 3.4	09/18/2026	ANFRMDPSG1		2,085,064	2,190,000	2,073,754	1,991,006		14,305		14,305		2,111,151		(26,087)	(26,087)	19,236	06/15/2029	2.B FE
233853-AG-5	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO	09/18/2026	ANFRMDPSG1		941,526	1,000,000	906,754	929,328		16,184		16,184		945,512		(3,986)	(3,986)	6,201	12/14/2028	1.G FE
233853-BD-1	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO	07/20/2026	3RDPARTY		9,057,996	8,970,000	9,094,706	9,077,983		(13,932)		(13,932)		9,064,051		(6,055)	(6,055)	245,928	01/13/2030	1.G FE
237194-AQ-8	DARDEN RESTAURANTS INC SENIOR CORP_BND	07/20/2026	3RDPARTY		5,960,260	6,017,000	5,863,455	5,893,148		16,705		16,705		5,909,853		50,407	50,407	73,006	10/15/2029	2.B FE
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS TH SENIOR CO	07/30/2026	REDEMPTION 100.0000		109,579	109,579	109,579	109,579						109,579				2,123	01/30/2029	2.A FE
251526-CX-5	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP	07/20/2026	3RDPARTY		4,997,750	5,000,000	5,018,859	5,016,985		(2,365)		(2,365)		5,014,620		(16,870)	(16,870)	90,260	09/11/2030	2.A FE
251526-DA-4	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP	07/20/2026	3RDPARTY		5,024,250	5,000,000	5,000,000	5,000,000						5,000,000		24,250	24,250	52,970	05/09/2031	2.B FE
25160P-AN-7	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP	07/13/2026	CALL 100.0000		6,830,000	6,830,000	6,877,048			(47,048)		(47,048)		6,830,000				244,036	07/13/2027	2.A FE
25179M-BF-9	DEVON ENERGY CORPORATION SENIOR CORP_BND	07/20/2026	VARIOUS		14,852,550	15,000,000	14,542,350	14,663,280		42,290		42,290		14,705,570		146,980	146,980	348,750	01/15/2030	2.A FE
25278X-AN-9	DIAMONDBACK ENERGY INC SENIOR CORP_BND	07/20/2026	3RDPARTY		9,614,500	10,000,000	9,348,830	9,475,831		68,398		68,398		9,544,229		70,271	70,271	48,611	12/01/2029	2.B FE
25278X-AY-5	DIAMONDBACK ENERGY INC SENIOR CORP_BND	07/20/2026	3RDPARTY		5,237,395	5,184,000	5,259,835	2,315,900		(6,714)		(6,714)		5,250,466		(13,071)	(13,071)	126,814	01/30/2030	2.B FE
25468P-DM-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND	07/30/2026	MATURITY		294,000	294,000	273,676	288,956		5,044		5,044		294,000				2,720	07/30/2026	1.F FE
25468P-DN-3	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND	09/17/2026	3RDPARTY		1,317,500	2,000,000	1,378,020			10,343		10,343		1,388,363		(70,863)	(70,863)	38,000	07/30/2046	1.F FE
260543-BJ-1	DOW CHEMICAL CO SENIOR CORP_BND 7.375%	07/20/2026	3RDPARTY		9,547,215	8,890,000	9,788,994	9,570,685		(12,076)		(12,076)		9,558,609		(11,394)	(11,394)	142,010	11/01/2029	2.C FE
260543-DG-5	DOW CHEMICAL CO SENIOR CORP_BND 6.300%	07/20/2026	3RDPARTY		1,197,239	1,142,000	1,235,894	1,232,625		(6,153)		(6,153)		1,226,472		(29,234)	(29,234)	25,181	03/15/2033	2.C FE
263901-AA-8	DUKE ENERGY INDIANA LLC SECURED CORP_BND	09/17/2026	3RDPARTY		3,908,472	3,747,000	4,001,458	3,967,472		(8,706)		(8,706)		3,958,766		(50,293)	(50,293)	140,072	08/15/2038	1.F FE
264399-ED-4	DUKE ENERGY CAROLINAS LLC SENIOR CORP_BN	09/15/2026	3RDPARTY		1,043,860	1,000,000	1,049,040	1,036,213		(3,154)		(3,154)		1,033,059		10,801	10,801	27,054	10/15/2032	2.A FE
26441C-BE-4	DUKE ENERGY CORP SENIOR CORP_BND 3.400	07/20/2026	3RDPARTY		482,585	500,000	481,712	483,048		374		374		483,421		(836)	(836)	1,700	06/15/2029	2.B FE
26442C-AY-0	DUKE ENERGY CAROLINAS LLC SECURED CORP_B	07/20/2026	VARIOUS		633,650	675,000	604,718	620,998		7,678		7,678		628,676		4,973	4,973	7,166	08/15/2029	1.F FE
26442C-BA-1	DUKE ENERGY CAROLINAS LLC SECURED CORP_B	07/20/2026	3RDPARTY		994,773	1,072,000	974,384	989,316		10,372		10,372		999,688		(4,915)	(4,915)	12,402	02/01/2030	1.F FE
26444H-AH-4	DUKE ENERGY FLORIDA LLC SECURED CORP_BND	07/20/2026	3RDPARTY		436,663	468,000	419,305	428,406		5,174		5,174		433,581		3,082	3,082	1,625	12/01/2029	1.F FE
277432-AW-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND	07/20/2026	VARIOUS		2,985,275	3,001,000	2,983,359	39,932		2,130		2,130		2,985,515		(240)	(240)	18,756	12/01/2028	2.B FE
277432-AZ-3	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND	07/20/2026	3RDPARTY		6,416,915	6,396,000	6,455,978	6,449,918		(8,030)		(8,030)		6,441,887		(24,972)	(24,972)	151,017	08/01/2029	2.B FE
281020-AY-3	EDISON INTERNATIONAL SENIOR CORP_BND 5	07/08/2026	3RDPARTY		2,003,280	2,000,000	1,918,920	1,958,824		584		584		1,959,408		43,872	43,872	15,750	11/15/2028	2.B FE
28370T-AD-1	KINDER MORGAN ENERGY PARTNERS SENIOR COR	08/31/2026	3RDPARTY		1,211,132	1,000,000	1,279,970	1,217,669		(6,537)		(6,537)		1,211,132				22,083	11/15/2040	2.A FE
291011-BB-9	EMERSON ELECTRIC CO SENIOR CORP_BND 6.	09/17/2026	3RDPARTY		1,141,672	1,102,000	1,160,027	1,152,696		(1,876)		(1,876)		1,150,820		(9,148)	(9,148)	28,686	04/15/2039	1.F FE
292480-AM-2	ENERGY TRANSFER LP PRE-REINCO SENIOR CO	07/20/2026	3RDPARTY		1,481,431	1,510,000	1,481,341			2,451		2,451		1,483,792		(2,361)	(2,361)	21,933	09/15/2029	2.B FE
29273V-AS-9	ENERGY TRANSFER LP PRE-REINCO SENIOR CO	07/20/2026	3RDPARTY		5,144,850	5,000,000	5,156,950	5,103,696		(19,108)		(19,108)		5,084,587		60,263	60,263	42,361	12/01/2028	2.B FE
29273V-AZ-3	ENERGY TRANSFER LP PRE-REINCO SENIOR CO	07/20/2026	3RDPARTY		4,141,848	4,087,000	4,138,746	4,126,872		(6,037)		(6,037)		4,120,835		21,012	21,012	119,204	07/01/2029	2.B FE
29273V-BD-1	ENERGY TRANSFER LP PRE-REINCO SENIOR CO	07/20/2026	3RDPARTY		8,004,712	7,913,000	8,040,090	5,006,380		(11,847)		(11,847)		8,018,399		(13,688)	(13,688)	125,729	04/01/2030	2.B FE
29278N-AF-0	ENERGY TRANSFER LP PRE-REINCO SENIOR CO	09/29/2026	CLEARBROOK		4,969,350	5,000,000	4,905,950	4,940,568		17,288		17,288		4,957,856		11,494	11,494	72,188	06/15/2028	2.B FE
29278N-AG-8	ENERGY TRANSFER LP PRE-REINCO SENIOR CO	07/20/2026	3RDPARTY		19,832,222	19,605,000	19,832,606	6,839,927		(25,427)		(25,427)		19,794,692		37,530	37,530	274,470	04/15/2029	2.B FE
29278N-AQ-6	ENERGY TRANSFER LP PRE-REINCO SENIOR CO	07/20/2026	3RDPARTY		637,400	664,000	627,566	631,409		3,763		3,763		635,172		2,228	2,228	4,565	05/15/2030	2.B FE
29360A-AB-6	ENSTAR FINANCE LLC JRSUB CORP BND 5.50	07/06/2026	CALL 100.0000		2,000,000	2,000,000	1,997,737			40		40		1,997,777		2,223	2,223	52,861	01/15/2042	2.C FE
29365T-AH-7	ENTERGY TEXAS INC SECURED CORP_BND 4.5	07/16/2026	3RDPARTY		1,848,614	2,061,000	1,838,062	1,844,543		6,112		6,112		1,850,655		(2,041)	(2,041)	27,566	03/30/2039	1.G FE
29365T-AK-0	ENTERGY TEXAS INC SECURED CORP_BND 1.7	07/08/2026	3RDPARTY		738,619	740,000	737,076	738,473		146		146		738,619				4,065	03/15/2031	1.G FE
29366W-AG-1	ENTERGY MISSISSIPPI LLC SECURED CORP_BND	09/24/2026	3RDPARTY		6,460,580	7,000,000	6,761,720	6,764,834		2,220		2,220		6,767,054		(306,474)	(306,474)	180,444	04/15/2055	1.F 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
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR	09/18/2026	ANFRMDPSG1		12,332,164	12,538,000	11,767,757	12,081,094		110,160		110,160		12,191,254		140,910	140,910	219,694	10/16/2028	1.G FE
294429-AV-7	EQUIFAX INC SENIOR CORP_BND 5.100% 12/	07/20/2026	3RDPARTY		10,067	10,000	10,071	10,061		(3)		(3)		10,058		9	9	51	12/15/2027	2.B FE
296418-AA-0	ESCORT VESSELS LLC CORP_BND 4.500% 07/	09/30/2026	REDEMPTION 100.0000		172,970	172,970	172,970	172,970						172,970				1,946	07/31/2032	1.G PL
30036F-AG-6	EVERGY KANSAS CENTRAL INC SECURED CORP B	09/17/2026	3RDPARTY		501,410	500,000	499,805							499,805		1,605	1,605	156	01/15/2034	1.F FE
30040W-AF-5	EVERSOURCE ENERGY SENIOR CORP_BND 4.25	09/29/2026	CLEARBROOK		4,865,825	5,000,000	4,785,550	4,858,396		30,445		30,445		4,888,841		(23,016)	(23,016)	105,660	04/01/2029	2.B FE
30040W-AW-8	EVERSOURCE ENERGY SENIOR CORP_BND 5.95	09/18/2026	ANFRMDPSG1		9,120,419	8,979,000	9,268,016	9,203,852		(47,348)		(47,348)		9,203,852		(83,433)	(83,433)	336,875	02/01/2029	2.B FE
30251B-AC-2	FMR LLC SENIOR CORP_BND 144A 6.500% 12	09/16/2026	3RDPARTY		3,469,775	3,355,000	3,540,698	3,521,171		(5,034)		(5,034)		3,516,137		(46,362)	(46,362)	56,336	12/14/2040	1.E FE
304528-AA-6	FAIRFIELD LANCASTER 2017 LSE-B SENIOR CO	09/05/2026	REDEMPTION 100.0000		22,112	22,112	22,114	22,113		(1)		(1)		22,112				137	01/05/2044	3.C
314353-AA-1	FEDERAL EXPRESS CORP 2020-1 PA SECURED C	09/18/2026	3RDPARTY		3,900,907	3,939,153	3,884,542	3,897,199		1,464		1,464		3,898,663		2,244	2,244	42,674	08/20/2035	1.D FE
314353-AA-1	FEDERAL EXPRESS CORP 2020-1 PA SECURED C	08/20/2026	REDEMPTION 100.0000		155,071	155,071	152,921	153,419		1,652		1,652		155,071				1,454	08/20/2035	1.D FE
31620R-AH-8	FIDELITY NATIONAL FINANCIAL IN SENIOR CO	07/20/2026	3RDPARTY		358,441	360,000	356,789	357,517		501		501		358,017		424	424	7,020	08/15/2028	2.B FE
337738-AR-9	FISERV INC SENIOR CORP_BND 4.200% 10/0	07/20/2026	3RDPARTY		179,237	182,000	178,388	179,534		303		303		179,837		(600)	(600)	2,336	10/01/2028	2.B FE
337738-AU-2	FISERV INC SENIOR CORP_BND 3.500% 07/0	07/20/2026	3RDPARTY		1,502,865	1,568,000	1,469,385	1,494,406		6,771		6,771		1,501,177		1,688	1,688	30,489	07/01/2029	2.B FE
337738-BC-1	FISERV INC SENIOR CORP_BND 2.650% 06/0	07/20/2026	3RDPARTY		2,349,751	2,570,000	2,353,893	2,371,840		22,808		22,808		2,394,648		(44,897)	(44,897)	9,459	06/01/2030	2.B FE
337738-BE-7	FISERV INC SENIOR CORP_BND 5.600% 03/0	07/20/2026	3RDPARTY		5,970,294	5,940,000	6,145,583	6,137,779		(13,468)		(13,468)		6,124,311		(154,017)	(154,017)	128,436	03/02/2033	2.B FE
337738-BH-0	FISERV INC SENIOR CORP_BND 5.625% 08/2	07/20/2026	3RDPARTY		3,011,280	3,000,000	3,114,030	3,110,072		(6,964)		(6,964)		3,103,109		(91,829)	(91,829)	70,313	08/21/2033	2.B FE
337738-BM-9	FISERV INC SENIOR CORP_BND 4.750% 03/1	07/20/2026	3RDPARTY		4,576,057	4,636,000	4,648,740	4,647,589		(1,366)		(1,366)		4,646,223		(70,166)	(70,166)	77,074	03/15/2030	2.B FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND	09/30/2026	REDEMPTION 100.0000		231,000	231,000	231,000	231,000						231,000				4,764	03/31/2038	2.B FE
349631-AG-6	SUNTORY GLOBAL SPIRITS INC SENIOR CORP_B	09/29/2026	CLEARBROOK		4,574,723	4,500,000	4,955,985	4,596,134		(26,931)		(26,931)		4,569,203		5,520	5,520	211,172	07/15/2028	2.A FE
35137L-AH-8	FOX CORP SENIOR CORP_BND 4.709% 01/25/	07/20/2026	3RDPARTY		8,853,095	8,878,000	8,375,422	8,612,911		5,837		5,837		8,618,748		234,347	234,347	201,248	01/25/2029	2.B FE
35805B-AA-6	FRESENIUS MEDICAL CARE US FINA SENIOR CO	07/20/2026	3RDPARTY		4,350,625	4,500,000	4,430,745	4,476,517		327		327		4,476,845		(126,220)	(126,220)	12,500	06/15/2029	2.C FE
361448-BC-6	GATX CORPORATION SENIOR CORP_BND 4.550	07/20/2026	3RDPARTY		6,973,680	7,000,000	6,987,793	5,268,676		1,771		1,771		6,990,846		(17,166)	(17,166)	65,469	11/07/2028	2.A FE
361448-BE-2	GATX CORPORATION SENIOR CORP_BND 4.700	07/20/2026	VARIOUS		4,989,000	5,000,000	4,748,127	3,343,613		25,151		25,151		4,863,080		125,920	125,920	71,806	04/01/2029	2.A FE
366651-AC-1	GARTNER INC SENIOR CORP_BND 144A 4.500	07/20/2026	3RDPARTY		1,676,251	1,700,000	1,660,883	1,672,050		5,911		5,911		1,677,961		(1,710)	(1,710)	42,500	07/01/2028	2.C FE
370334-CW-2	GENERAL MILLS INC SENIOR CORP_BND 5.50	09/29/2026	CLEARBROOK		734,921	732,000	725,024	727,862		1,043		1,043		728,904		6,016	6,016	18,229	10/17/2028	2.B FE
37045X-CY-0	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	07/20/2026	VARIOUS		4,394,690	4,622,000	4,243,373	4,292,332		32,275		32,275		4,324,607		70,083	70,083	13,866	06/21/2030	2.B FE
37045X-DV-5	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	07/20/2026	VARIOUS		10,366,906	10,522,000	9,542,017	9,888,103		98,813		98,813		9,986,916		379,990	379,990	131,963	04/06/2029	2.B FE
37045X-EG-7	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	07/20/2026	VARIOUS		308,253	300,000	305,017	304,354		(466)		(466)		303,888		4,365	4,365	5,119	04/06/2030	2.B FE
37045X-EN-2	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	09/29/2026	VARIOUS		17,364,368	17,050,000	17,391,983	11,466,792		(39,993)		(39,993)		17,281,183		83,184	83,184	568,924	01/07/2029	2.B FE
37045X-EN-2	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	09/29/2026	CLEARBROOK		4,073,752	4,000,000	4,080,231	2,690,156		(9,383)		(9,383)		4,054,237		19,515	19,515	133,472	01/07/2029	2.B FE
37045X-EU-6	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	07/20/2026	3RDPARTY		5,088,400	5,000,000	4,967,100	4,976,257		3,421		3,421		4,979,678		108,722	108,722	143,375	07/15/2029	2.B FE
37045X-EZ-5	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	07/20/2026	3RDPARTY		4,169,667	4,169,000	4,112,143	4,123,782		6,134		6,134		4,129,916		39,751	39,751	59,582	10/06/2029	2.B FE
37045X-FB-7	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	07/20/2026	3RDPARTY		2,139,074	2,113,000	2,133,060	2,130,823		(2,303)		(2,303)		2,128,520		10,554	10,554	32,658	01/07/2030	2.B FE
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP_	08/28/2026	3RDPARTY		669,719	661,000	624,707	632,571		1,803		1,803		634,374		35,344	35,344	13,422	04/15/2034	1.F FE
37959G-AA-5	GLOBAL ATLANTIC FIN CO SENIOR CORP_BND	07/20/2026	VARIOUS		4,835,300	5,000,000	4,777,142	4,824,943		21,883		21,883		4,846,826		(11,526)	(11,526)	58,667	10/15/2029	2.B FE
38141G-AA-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	07/20/2026	3RDPARTY		1,351,543	1,309,000	1,372,272	1,356,198		(8,804)		(8,804)		1,347,394		4,149	4,149	20,512	10/24/2029	1.F FE
38141G-A8-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	07/20/2026	3RDPARTY		492,920	484,000	500,628	498,587		(2,291)		(2,291)		496,296		(3,376)	(3,376)	6,622	04/25/2030	2.A FE
38141G-B6-0	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	07/20/2026	3RDPARTY		5,843,098	5,902,000	5,911,265	5,910,923		(1,406)		(1,406)		5,909,517		(66,419)	(66,419)	67,692	10/23/2030	1.F FE
38141G-YG-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	09/10/2026	VARIOUS		6,115,000	6,115,000	5,579,701	5,833,375		112,519		112,519		5,945,894		169,106	169,106	47,147	09/10/2027	1.F FE
39121J-AE-0	GREAT RIVER ENERGY SECURED CORP_BND 144A	07/01/2026	REDEMPTION 100.0000		196,982	196,982	165,453	183,823		13,159		13,159		196,982				6,160	07/01/2038	1.G FE
39951#-AA-1	GROUND LEASE TRUST A - 2018A SECURED COR	09/15/2026	REDEMPTION 100.0000		4,330	4,330	4,330	4,330						4,330				33	02/15/2051	3.B PL
40465#-AF-9	HSRE CORE HOLDINGS I LLC CORP_BND 4.25	08/07/2026	MATURITY		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				276,250	08/07/2026	2.B
40867#-AD-6	HAMPAC LLC YUBA CNTY CA SECURED CORP_BN	09/10/2026	REDEMPTION 100.0000		62,633	62,633	62,633	62,633						62,633				449	08/10/2042	1.D
413875-AW-5	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN	09/18/2026	ANFRMDPSG1		9,888,300	10,000,000	9,706,400	9,817,344		50,839		50,839		9,868,183		20,117	20,117	113,667	06/15/2028	2.B FE
42208#-AA-8	HD SALEM OR LANDLORD LLC CORP_BND 6.25	09/30/2026	REDEMPTION 100.0000		79,121	79,121	79,121	79,121						79,121				826	11/30/2030	1.A
42307T-AG-3	KRAFT HEINZ FOODS CO SENIOR CORP_BND 6	07/20/2026	3RDPARTY		1,152,195	1,064,000	1,173,847	1,169,998		(8,244)		(8,244)		1,161,753		(9,558)	(9,558)	25,137	03/15/2032	2.B FE
423452-AM-3	HELMERICH & PAYNE INC SENIOR CORP_BND	09/29/2026	CLEARBROOK		3,335,448	3,415,000	3,313,845	3,324,161		15,857		15,857		3,340,018		(4,571)	(4,571)	54,749	12/01/2029	2.B FE
440327-AL-8	HORACE MANN EDUCATORS CORPORAT SENIOR CO	09/29/2026	CLEARBROOK		721,490	700,000	749,868	734,488		(9,342)		(9,342)		725,145		(3,655)	(3,655)	27,490	09/15/2028	2.B FE
444859-BF-8	HUMANA INC SENIOR CORP_BND 3.950% 03/1	07/20/2026	3RDPARTY		996,530	1,000,000	981,605	990,127		4,483		4,483		994,611		1,919	1,919	13,825	03/15/2027	2.B FE
444859-BQ-4	HUMANA INC SENIOR CORP_BND 1.350% 02/0	07/20/2026	3RDPARTY		1,968,300	2,000,000	1,803,680	1,925,943		37,294		37,294		1,963,237		5,063	5,063	12,600	02/03/2027	2.B FE
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC SENIOR CORP_B	07/20/2026	3RDPARTY		44,964	50,000	51,041	50,613		(62)		(62)		50,551		(5,588)	(5,588)	148	06/15/2031	3.B FE
44891A-CN-5	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND	09/29/2026	CLEARBROOK		4,041,220	4,000,000	4,075,800	4,049,705		(13,263)		(13,263)		4,036,443		4,777	4,777	128,100	09/21/2028	1.G FE
44919*-AC-2	I-595 EXPRESS LLC CORP_BND 3.310% 12/3	09/30/2026	REDEMPTION 100.0000		259,164	259,164	259,164	259,164						259,164				2,145	12/31/2031	1.F PL
45138L-BL-6	IDAHO POWER COMPANY SECURED CORP_BND 5	09/25/2026	3RDPARTY		4,546,200	5,000,000	4,653,650	4,656,954		3,199		3,199		4,660,152		(113,952)	(113,952)	152,792	03/15/2055	1.G 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
458140-BT-6	INTEL CORPORATION SENIOR CORP_BND 1.60	09/18/2026	ANFRMDPSG1		1,406,982	1,500,000	1,353,404	688,126		25,813		25,813		1,413,440		(6,458)	(6,458)	14,400	08/12/2028	2.B FE
458140-BZ-2	INTEL CORPORATION SENIOR CORP_BND 4.00	09/29/2026	CLEARBROOK		4,807,200	5,000,000	4,746,050	4,817,198		35,341		35,341		4,852,539		(45,339)	(45,339)	130,556	08/05/2029	2.B FE
461070-AQ-7	INTERSTATE POWER AND LIGHT CO SENIOR COR	09/18/2026	ANFRMDPSG1		2,452,038	2,547,000	2,438,691	683,117		15,284		15,284		2,474,216		(22,178)	(22,178)	42,535	04/01/2029	2.A FE
46124H-AG-1	INTUIT INC SENIOR CORP_BND 5.200% 09/1	07/20/2026	3RDPARTY		560,754	563,000	582,812	582,122		(1,207)		(1,207)		580,915		(20,162)	(20,162)	10,247	09/15/2033	1.G FE
46625H-RY-8	JPMORGAN CHASE & CO SENIOR CORP_BND 3.	09/18/2026	3RDPARTY		797,135	800,000	797,094	41		41		41		797,135				3,950	02/01/2028	1.F FE
46647P-BE-5	JPMORGAN CHASE & CO SENIOR CORP_BND 2.	07/20/2026	3RDPARTY		2,195,258	2,349,000	2,202,000	2,211,903		14,579		14,579		2,226,482		(31,224)	(31,224)	17,157	10/15/2030	1.E FE
46647P-EG-7	JPMORGAN CHASE & CO SENIOR CORP_BND 5.	07/20/2026	3RDPARTY		162,794	160,000	163,592	163,011		(472)		(472)		162,538		255	255	2,208	04/22/2030	1.F FE
46658#-AA-2	JLL CTL PT TR CITY OF DALLAS SECURED CO	09/15/2026	REDEMPTION 100.0000		31,361	31,361	32,184	31,977		(616)		(616)		31,361				232	12/15/2045	1.E
47233J-DX-3	JEFFERIES FINANCIAL GROUP INC SENIOR COR	07/20/2026	3RDPARTY		1,095,264	1,282,000	1,120,686	1,125,305		10,986		10,986		1,136,290		(41,026)	(41,026)	9,401	10/15/2032	2.B FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C	07/15/2026	VARIOUS		417,631	417,631	429,711	424,869		(7,238)		(7,238)		417,631				9,660	01/15/2042	1.C FE
48203R-AM-6	JUNIPER NETWORKS INC SENIOR CORP_BND 3	07/20/2026	VARIOUS		1,763,350	1,826,000	1,744,064	1,765,631		5,536		5,536		1,771,167		(7,817)	(7,817)	29,673	08/15/2029	2.B FE
48239#-AE-0	KBCM CTL PASS-THRU TR CORP_BND 6.320%	09/15/2026	REDEMPTION 100.0000		134,325	134,325	134,325	134,325						134,325				1,417	10/15/2032	1.G
48239#-AG-5	KBCM CTL PASS-THRU TR CORP_BND 6.970%	09/15/2026	REDEMPTION 100.0000		42,617	42,617	42,617	42,617						42,617				496	06/15/2034	1.G
48239#-AK-6	KBCM CTL PASS-THRU TR CORP_BND 8.250%	09/10/2026	REDEMPTION 100.0000		73,294	73,294	73,294	73,294						73,294				1,010	03/10/2034	1.F
48252A-AA-9	KKR GROUP FINANCE CO VI LLC SENIOR CORP_	07/20/2026	3RDPARTY		9,662,500	10,000,000	9,552,391	9,672,085		30,276		30,276		9,702,361		(39,861)	(39,861)	208,333	07/01/2029	1.F FE
489170-AE-0	KENNAMETAL INC SENIOR CORP_BND 4.625%	07/01/2026	CALL 100.3720		3,011,160	3,000,000	2,964,609	2,974,885		4,871		4,871		2,979,757		20,243	20,243	17,327	06/15/2028	2.B FE
49271V-AJ-9	KEURIG DR PEPPER INC SENIOR CORP_BND 3	07/20/2026	3RDPARTY		6,720,561	7,166,000	6,675,234	6,744,478		49,432		49,432		6,793,910		(73,349)	(73,349)	50,958	05/01/2030	2.C FE
49271V-BA-7	KEURIG DR PEPPER INC SENIOR CORP_BND 4	07/20/2026	3RDPARTY		340,422	345,000	345,900	345,861		(103)		(103)		345,758		(5,336)	(5,336)	2,910	05/15/2030	2.C FE
494550-BP-0	KINDER MORGAN ENERGY PARTNERS SENIOR COR	09/24/2026	3RDPARTY		1,446,436	1,678,000	1,459,894	1,472,022		5,102		5,102		1,477,124		(30,688)	(30,688)	47,543	03/01/2043	2.A FE
494553-AD-2	KINDER MORGAN INC SENIOR CORP_BND 5.00	09/18/2026	ANFRMDPSG1		25,550,326	25,643,000	25,587,042	15,203,388		6,631		6,631		25,648,034		(97,707)	(97,707)	808,467	02/01/2029	2.A FE
49456B-AP-6	KINDER MORGAN INC SENIOR CORP_BND 4.30	09/25/2026	3RDPARTY		871,610	882,000	832,520	860,372		7,117		7,117		867,489		4,121	4,121	21,807	03/01/2028	2.A FE
49456B-AZ-4	KINDER MORGAN INC SENIOR CORP_BND 5.10	09/18/2026	ANFRMDPSG1		2,256,813	2,261,000	2,283,169	1,775,748		(3,197)		(3,197)		2,276,544		(19,732)	(19,732)	72,710	08/01/2029	2.A FE
50067P-AA-7	KORN FERRY SENIOR CORP_BND 144A 4.625%	08/18/2026	CALL 100.0000		1,714,000	1,714,000	1,660,438	1,687,021		2,576		2,576		1,689,597		24,403	24,403	13,873	12/15/2027	3.C FE
50077L-AT-3	KRAFT HEINZ FOODS CO SENIOR CORP_BND 4	07/08/2026	3RDPARTY		1,814,257	1,816,000	1,734,244	1,772,955		553		553		1,773,508		40,749	40,749	37,096	01/30/2029	2.B FE
50077L-AV-8	KRAFT HEINZ FOODS CO SENIOR CORP_BND 3	07/20/2026	VARIOUS		2,794,515	2,899,000	2,772,702	2,786,589		10,604		10,604		2,797,194		(2,678)	(2,678)	32,235	04/01/2030	2.B FE
50077L-BC-9	KRAFT HEINZ FOODS CO SENIOR CORP_BND 3	07/08/2026	CALL 100.0000		3,702,000	3,702,000	3,582,573	3,645,610		20,918		20,918		3,666,528		35,472	35,472	21,119	05/15/2027	2.B FE
501044-CK-5	KROGER CO SENIOR CORP_BND 6.900% 04/15	09/16/2026	3RDPARTY		7,152,039	6,642,000	7,189,832	7,163,618		(20,969)		(20,969)		7,142,649		9,390	9,390	193,504	04/15/2038	2.A FE
501044-DL-2	KROGER CO SENIOR CORP_BND 4.500% 01/15	09/18/2026	ANFRMDPSG1		749,448	760,000	759,705	759,764		27		27		759,791		10,343	10,343	23,085	01/15/2029	2.A FE
50249A-AG-8	LYB INTERNATIONAL FINANCE III SENIOR COR	07/20/2026	VARIOUS		1,785,720	2,000,000	1,773,780	1,793,089		19,829		19,829		1,812,918		27,198	27,198	13,750	10/01/2030	2.C FE
50249A-AH-6	LYB INTERNATIONAL FINANCE III SENIOR COR	09/29/2026	3RDPARTY		1,389,245	2,000,000	2,000,133	2,000,070		(9)		(9)		2,000,061		610,816	610,816	33,375	10/01/2040	2.C FE
50540R-AS-1	LABORATORY CORPORATION OF AMER SENIOR CO	09/17/2026	3RDPARTY		1,717,200	2,000,000	1,733,360	1,739,121		5,475		5,475		1,744,596		27,396	27,396	59,272	02/01/2045	2.B FE
521070-AJ-4	LAZARD GROUP LLC SENIOR CORP_BND 4.500	07/08/2026	3RDPARTY		293,928	296,000	291,350	292,159		699		699		292,858		1,070	1,070	4,070	09/19/2028	2.A FE
526057-CY-8	LENNAR CORPORATION SENIOR CORP_BND 5.2	07/20/2026	VARIOUS		10,093,100	10,000,000	10,003,200	10,003,085		115		115		10,003,200		89,900	89,900	247,000	07/30/2030	2.B FE
531542-AC-2	LIBERTY UTILITIES CO SENIOR CORP_BND 144	08/28/2026	3RDPARTY		1,975,560	2,000,000	2,001,080			(22)		(22)		2,001,058		25,498	25,498	30,033	05/15/2031	2.B FE
54336#-AA-8	LONGWOOD ENERGY PARTNERS HOLDI CORP_BND	07/15/2026	REDEMPTION 100.0000		114,426	114,426	114,426	114,426						114,426				2,946	06/30/2034	3.C PL
552848-AG-8	MGIC INVESTMENT CORPORATION SENIOR CORP_	07/20/2026	3RDPARTY		7,562,884	7,570,000	7,454,709	7,486,613		16,648		16,648		7,503,261		59,623	59,623	172,218	08/15/2028	2.B FE
55336V-AK-6	MPLX LP SENIOR CORP_BND 4.125% 03/01/2	09/23/2026	VARIOUS		9,276,000	9,276,000	9,154,309	9,212,590		39,156		39,156		9,251,745		24,255	24,255	214,701	03/01/2027	2.B FE
55336V-AS-9	MPLX LP SENIOR CORP_BND 4.800% 02/15/2	09/18/2026	ANFRMDPSG1		2,202,318	2,225,000	2,232,820			(1,217)		(1,217)		2,231,603		29,285	29,285	63,190	02/15/2029	2.B FE
55336V-CD-0	MPLX LP SENIOR CORP_BND 6.200% 09/15/5	09/24/2026	3RDPARTY		9,526,800	10,000,000	9,905,000	9,905,348		2,572		2,572		9,907,920		381,120	381,120	327,222	09/15/2055	2.B FE
55354G-AM-2	MSCI INC SENIOR CORP_BND 144A 3.625% 1	08/28/2026	3RDPARTY		1,138,500	1,250,000	1,120,600	1,131,555		11,706		11,706		1,143,261		4,761	4,761	15,104	11/01/2031	2.C FE
56585A-BC-5	MARATHON PETROLEUM CORP SENIOR CORP_BND	09/15/2026	VARIOUS		7,084,000	7,084,000	7,076,797	7,082,333		64		64		7,082,397		1,603	1,603	90,764	12/15/2026	2.B FE
571676-AB-1	MARS INC SENIOR CORP_BND 144A 3.200% 0	07/20/2026	3RDPARTY		129,829	137,000	127,759	128,836		977		977		129,813		17	17	1,340	04/01/2030	1.F FE
571748-AK-8	MARSH & MCLENNAN COMPANIES INC SENIOR CO	08/28/2026	3RDPARTY		8,359,755	8,000,000	8,143,520	8,109,948		6,922		6,922		8,103,027		256,728	256,728	235,470	08/01/2033	1.G FE
571903-BL-6	MARRIOTT INTERNATIONAL INC SENIOR CORP_B	09/18/2026	ANFRMDPSG1		7,443,188	7,500,000	7,405,050	7,434,341		13,319		13,319		7,447,660		4,472	4,472	156,188	04/15/2029	2.B FE
571903-BM-4	MARRIOTT INTERNATIONAL INC SENIOR CORP_B	08/29/2026	CALL 100.0000		1,500,000	1,500,000	1,485,930	1,496,400		3,372		3,372		1,499,771		229	229	37,242	09/15/2026	2.B FE
571903-BN-2	MARRIOTT INTERNATIONAL INC SENIOR CORP_B	07/20/2026	3RDPARTY		5,092,600	5,000,000	4,900,625	4,941,333		10,935		10,935		4,952,267		140,333	140,333	74,000	10/15/2028	2.B FE
573284-BD-7	MARTIN MARIETTA MATERIALS INC SENIOR COR	08/28/2026	3RDPARTY		1,000,450	1,000,000	998,940			6		6		998,946		1,504	1,504	2,456	01/30/2032	1.F FE
58013M-EV-2	MCDONALDS CORPORATION SENIOR CORP_BND	09/18/2026	3RDPARTY		1,963,847	2,000,000	1,953,600	1,962,998		849		849		1,963,847				28,622	05/26/2045	2.A FE
581557-BT-1	MCKESSON CORP SENIOR CORP_BND 4.900% 0	09/18/2026	ANFRMDPSG1		411,576	412,000	412,840	412,621		170		170		412,451		875	875	13,627	07/15/2028	2.A FE
582839-AG-1	MEAD JOHNSON NUTRITION CO SENIOR CORP_BN	08/13/2026	VARIOUS		4,490,000	5,000,000	4,973,250	4,979,718		439		439		4,980,157				440,962	06/01/2044	1.G FE
58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO	09/18/2026	ANFRMDPSG1		959,098	961,000	963,705	963,213		583		583		962,630		3,532	3,532	30,632	08/03/2028	1.F FE
58769J-AR-8	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO	07/20/2026	3RDPARTY		10,012,800	10,000,000	9,979,300	9,986,919		2,259		2,259		9,989,178		23,622	23,622	255,972	01/11/2029	1.F FE
59022C-AB-9	BANK OF AMERICA CORP SUB CORP_BND 6.22	09/15/2026	MATURITY		7,000,000	7,000,000	6,842,510	6,990,029		9,971		9,971		7,000,000				217,700	09/15/2026	2.A FE
59023V-AA-8	BANK OF AMERICA CORP SUB CORP_BND 7.75	08/27/2026	3RDPARTY		4,200,088	2,930,000	4,614,434	4,257,938		57,850		57,850		4,200,088				64,969	05/14/2038	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
59156R-BL-1	METLIFE INC SENIOR CORP_BND 4.721% 12/	09/18/2026	3RDPARTY		2,057,577	2,000,000	2,071,340	2,059,012		(1,436)		(1,436)		2,057,577				24,392	12/15/2044	1.G FE
595620-AE-5	MIDAMERICAN ENERGY CO SECURED CORP_BND	08/28/2026	3RDPARTY		353,437	343,000	329,741	332,141		549		549		332,690		20,748	20,748	6,574	11/01/2035	1.F FE
617446-8G-7	MORGAN STANLEY SENIOR CORP_BND 4.431%	07/20/2026	3RDPARTY		2,076,166	2,102,000	2,046,545	2,055,852		5,771		5,771		2,061,623		14,544	14,544	46,052	01/23/2030	1.G FE
61744Y-AK-4	MORGAN STANLEY SENIOR CORP_BND 3.591%	09/18/2026	ANFRMDPSG1		3,807,534	3,851,000	3,543,606	3,673,933		46,979		46,979		3,720,912		86,622	86,622	90,656	07/22/2028	1.G FE
61747Y-EC-5	MORGAN STANLEY SENIOR CORP_BND 1.512%	07/20/2026	CALL 100.0000		612,000	612,000	538,211	579,816		11,163		11,163		590,980		21,020	21,020	4,627	07/20/2027	1.E FE
61747Y-FD-2	MORGAN STANLEY SENIOR CORP_BND 5.164%	09/18/2026	ANFRMDPSG1		1,651,008	1,651,000	1,654,925	1,653,870		(855)		(855)		1,653,015		(2,007)	(2,007)	35,050	04/20/2029	1.E FE
61747Y-FK-6	MORGAN STANLEY SENIOR CORP_BND 5.173%	07/20/2026	3RDPARTY		2,809,171	2,795,000	2,792,492	2,792,956		256		256		2,793,213		15,958	15,958	74,301	01/16/2030	1.E FE
61747Y-FQ-3	MORGAN STANLEY SENIOR CORP_BND 5.656%	07/20/2026	3RDPARTY		3,460,749	3,403,000	3,492,141	3,471,323		(10,755)		(10,755)		3,460,568		181	181	49,722	04/18/2030	1.E FE
61747Y-FU-4	MORGAN STANLEY SENIOR CORP_BND 4.656%	07/20/2026	3RDPARTY		11,872,114	11,978,000	11,994,233	11,993,651		(2,501)		(2,501)		11,991,150		(119,035)	(119,035)	144,010	10/18/2030	1.E FE
61945C-AG-8	MOSAIC CO SENIOR CORP_BND 4.050% 11/15	08/14/2026	VARIOUS		4,864,482	4,880,000	4,835,751	138,511		10,153		10,153		4,846,822		17,660	17,660	51,057	11/15/2027	2.B FE
61945C-AH-6	MOSAIC CO SENIOR CORP_BND 5.375% 11/15	08/14/2026	VARIOUS		18,595,672	18,278,000	18,447,567	13,741,620		(23,225)		(23,225)		18,391,431		(113,431)	(113,431)	571,469	11/15/2028	2.B FE
620076-BN-8	MOTOROLA SOLUTIONS INC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		9,843	10,000	9,945	9,949		4		4		9,953		(110)	(110)	147	05/23/2029	2.B FE
620076-BY-4	MOTOROLA SOLUTIONS INC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		4,970,465	5,000,000	4,953,700	4,968,227		6,444		6,444		4,974,671		(4,206)	(4,206)	106,250	04/15/2029	2.B FE
62927@-AB-4	NHL US FUNDING LP SENIOR CORP_BND 4.33	09/29/2026	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				25,739	09/29/2026	1.G PL
62944T-AF-2	NVR INC SENIOR CORP_BND 3.000% 05/15/3	07/20/2026	3RDPARTY		8,520,109	9,121,000	8,496,197	8,607,242		8,447		8,447		8,615,689		(95,581)	(95,581)	50,166	05/15/2030	1.G FE
62979#-AA-1	EAST 76 ST GARAGE LLC CORP_BND 3.170%	09/15/2026	REDEMPTION 100.0000		298,341	298,341	299,730	299,379		(1,038)		(1,038)		298,341				1,578	10/15/2038	1.C
63743H-FN-7	NATIONAL RURAL UTILITIES COOPE SENIOR CO	09/18/2026	ANFRMDPSG1		497,105	500,000	499,230	499,503		108		108		499,611		(2,507)	(2,507)	14,887	02/07/2029	1.F FE
64082*-AA-5	NES PERSEUS HOLDCO LLC SECURED CORP_BND	08/31/2026	REDEMPTION 100.0000		211,443	211,443	211,443	211,443						211,443				5,102	02/28/2037	3.B
646025-C*-5	NEW JERSEY RESOURCES CORPORATI SENIOR CO	08/18/2026	MATURITY		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				125,965	08/18/2026	2.A PL
649840-CU-7	NEW YORK STATE ELECTRIC & GAS SENIOR COR	09/29/2026	CLEARBROOK		5,017,700	5,000,000	4,942,050	4,966,838		8,944		8,944		4,975,782		41,918	41,918	176,563	08/15/2028	1.G FE
65364U-AL-0	NIAGARA MOHAWK POWER CORPORATI SENIOR CO	09/29/2026	CLEARBROOK		1,268,989	1,300,000	1,247,988	1,263,366		8,737		8,737		1,272,103		(3,114)	(3,114)	16,221	12/15/2028	2.A FE
665772-CR-8	NORTHERN STATES POWER COMPANY SECURED CO	07/08/2026	3RDPARTY		796,743	1,100,000	774,367	793,216		3,527		3,527		796,743				11,254	03/01/2050	1.E FE
665789-BA-0	NORTHERN STATES POWER CO WISC SECURED C	09/29/2026	3RDPARTY		3,613,942	5,000,000	4,981,450	4,984,047		319		319		4,984,366		(1,370,424)	(1,370,424)	121,333	09/01/2048	1.E FE
666807-BU-5	NORTHROP GRUMMAN CORP SENIOR CORP_BND	09/25/2026	3RDPARTY		1,737,060	2,000,000	1,890,140	1,890,238		1,728		1,728		1,891,966		(154,906)	(154,906)	42,875	05/01/2050	2.A FE
66989H-BK-3	NOVARTIS CAPITAL CORP SENIOR CORP_BND	09/17/2026	3RDPARTY		241,633	250,000	248,840			16		16		248,856		(7,224)	(7,224)	7,000	03/18/2046	1.D FE
67021C-AN-7	NSTAR ELECTRIC CO SENIOR CORP_BND 3.25	09/18/2026	ANFRMDPSG1		213,422	224,000	209,557	212,572		2,163		2,163		214,735		(1,314)	(1,314)	2,487	05/15/2029	1.G FE
67103H-AH-0	OREILLY AUTOMOTIVE INC SENIOR CORP_BND	07/20/2026	3RDPARTY		834,823	853,000	834,996	836,349		372		372		836,720		(1,898)	(1,898)	4,620	06/01/2029	2.A FE
677050-AQ-9	OGLETHORPE POWER CORPORATION SECURED COR	07/16/2026	3RDPARTY		2,139,209	3,049,000	2,142,990	2,153,720		8,847		8,847		2,162,567		(23,358)	(23,358)	52,722	08/01/2050	2.A FE
678858-BL-4	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO	09/24/2026	3RDPARTY		2,157,273	2,237,000	2,180,023	2,186,386		1,658		1,658		2,188,044		(30,771)	(30,771)	41,440	06/01/2040	1.G FE
68233J-BK-9	ONCOR ELECTRIC DELIVERY COMPAN SECURED C	09/18/2026	ANFRMDPSG1		1,374,732	1,346,000	1,398,786	1,381,048		(7,985)		(7,985)		1,373,063		1,669	1,669	39,342	03/15/2029	1.F FE
682680-AU-7	ONEOK INC SENIOR CORP_BND 4.550% 07/15	09/18/2026	ANFRMDPSG1		3,585,734	3,625,000	3,585,510	1,948,821		7,406		7,406		3,603,733		(17,999)	(17,999)	111,333	07/15/2028	2.B FE
682680-AW-3	ONEOK INC SENIOR CORP_BND 4.350% 03/15	07/20/2026	VARIOUS		9,503,993	9,603,000	9,066,910	6,696,077		54,504		54,504		9,305,322		198,671	198,671	146,206	03/15/2029	2.B FE
682680-BH-5	ONEOK INC SENIOR CORP_BND 5.550% 11/01	09/21/2026	CALL 100.0370		2,340,866	2,340,000	2,325,920	2,336,120		3,259		3,259		2,339,379		621	621	51,371	11/01/2026	2.B FE
682680-BJ-1	ONEOK INC SENIOR CORP_BND 5.650% 11/01	09/18/2026	ANFRMDPSG1		2,526,518	2,503,000	2,556,035	681,970		(9,569)		(9,569)		2,543,293		(16,775)	(16,775)	53,818	11/01/2028	2.B FE
682680-CR-2	ONEOK INC SENIOR CORP_BND 144A 6.500%	07/08/2026	3RDPARTY		2,112,304	2,016,000	2,152,836	2,128,081		(1,003)		(1,003)		2,127,078		(14,774)	(14,774)	46,592	09/01/2030	2.B FE
68389X-BM-6	ORACLE CORPORATION SENIOR CORP_BND 2.6	07/15/2026	MATURITY		2,204,000	2,204,000	1,990,829	2,170,729		33,271		33,271		2,204,000				29,203	07/15/2026	2.B FE
68389X-BV-6	ORACLE CORPORATION SENIOR CORP_BND 2.9	07/20/2026	3RDPARTY		191,295	210,000	194,681	196,034		1,673		1,673		197,707		(6,412)	(6,412)	1,893	04/01/2030	2.B FE
68389X-CJ-2	ORACLE CORPORATION SENIOR CORP_BND 6.2	07/20/2026	3RDPARTY		2,048,852	2,031,000	2,198,436	2,193,950		(11,805)		(11,805)		2,182,146		(133,293)	(133,293)	25,388	11/09/2032	2.B FE
68389X-CP-8	ORACLE CORPORATION SENIOR CORP_BND 4.9	07/20/2026	3RDPARTY		929,920	1,000,000	1,002,210	1,002,137		(156)		(156)		1,001,981		(72,061)	(72,061)	22,458	02/06/2033	2.B FE
693475-BR-5	PNC FINANCIAL SERVICES GROUP I SENIOR CO	09/29/2026	CLEARBROOK		5,019,550	5,000,000	5,038,050	5,023,888		(6,979)		(6,979)		5,016,909		2,641	2,641	83,730	06/12/2029	1.G FE
69362B-BD-3	PSEG POWER LLC SENIOR CORP_BND 144A 5.	07/20/2026	VARIOUS		5,927,214	5,888,000	5,998,820	5,984,033		(6,402)		(6,402)		5,977,631		(50,417)	(50,417)	56,132	05/15/2030	2.B FE
694308-HW-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C	07/31/2026	VARIOUS		5,499,183	5,581,000	5,282,424	3,852,867		51,026		51,026		5,446,323		52,859	52,859	32,230	12/01/2027	2.A FE
694308-JC-2	PACIFIC GAS AND ELECTRIC COMPA SECURED C	07/20/2026	3RDPARTY		629,372	631,000	621,433	623,849		1,459		1,459		625,308		4,064	4,064	13,856	08/01/2028	2.A FE
694308-JK-4	PACIFIC GAS AND ELECTRIC COMPA SECURED C	09/18/2026	ANFRMDPSG1		955,115	980,000	956,719			4,741		4,741		961,461		(6,346)	(6,346)	26,235	07/01/2028	2.A FE
694308-JM-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C	07/20/2026	VARIOUS		9,816,800	10,000,000	9,703,881	9,741,338		25,850		25,850		9,767,188		49,612	49,612	252,778	07/01/2030	2.A FE
694308-KL-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C	07/20/2026	3RDPARTY		10,278,900	10,000,000	10,226,710	10,142,848		(15,847)		(15,847)		10,127,001		151,899	151,899	315,167	01/15/2029	2.A FE
694308-KQ-9	PACIFIC GAS AND ELECTRIC COMPA SECURED C	07/20/2026	3RDPARTY		85,394	84,000	86,080	85,623		(38)		(38)		85,585		(192)	(192)	855	05/15/2029	2.A FE
701094-AN-4	PARKER HANNIFIN CORPORATION SENIOR CORP_	09/18/2026	ANFRMDPSG1		7,942,479	8,347,000	7,979,982	8,062,884		20,609		20,609		8,083,493		(141,014)	(141,014)	70,834	06/14/2029	1.G FE
709599-BT-0	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	07/20/2026	3RDPARTY		5,569,245	5,500,000	5,313,825	5,397,783		23,015		23,015		5,420,798		148,447	148,447	67,833	05/01/2028	2.B FE
709599-BW-3	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	09/29/2026	CLEARBROOK		5,049,425	5,000,000	5,152,900	5,090,088		(26,059)		(26,059)		5,064,029		(14,604)	(14,604)	200,826	08/01/2028	2.B FE
709599-BZ-6	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	07/08/2026	3RDPARTY		3,033,120	3,000,000	2,985,300	2,989,891		1,510		1,510		2,991,400		41,720	41,720	44,138	03/30/2029	2.B FE
709599-CA-0	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	07/20/2026	3RDPARTY		9,667,050	9,572,000	9,733,610	9,712,531		(21,334)		(21,334)		9,691,197		(24,147)	(24,147)	279,183	07/01/2029	2.B FE
709599-CB-8	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	07/20/2026	3RDPARTY		8,371,334	8,303,000	8,447,841	8,433,626		(16,745)		(16,745)		8,416,880		(45,547)	(45,547)	205,845	02/01/2030	2.B FE
718172-CZ-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	07/20/2026	VARIOUS		6,104,253	6,076,000	6,034,353	6,051,454		6,097		6,097		6,057,550		46,703	46,703	128,356	02/15/2028	1.F 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
718172-DC-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	07/20/2026	3RDPARTY		6,383,375	6,294,000	6,186,018	6,231,553		12,102		12,102		6,243,655		139,719	139,719	122,995	09/07/2028	1.F FE
718172-DG-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	09/18/2026	VARIOUS		4,998,781	5,000,000	4,930,592	4,952,562		8,996		8,996		4,961,558		37,223	37,223	129,717	02/13/2029	1.F FE
718172-DG-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	09/18/2026	ANFRMDPSG1		7,168,251	7,170,000	7,070,470	7,101,973		12,900		12,900		7,114,874		53,378	53,378	186,014	02/13/2029	1.F FE
720186-AL-9	PIEDMONT NATURAL GAS COMPANY I SENIOR CO	07/20/2026	3RDPARTY		862,107	890,000	860,769	862,938		604		604		863,542		(1,435)	(1,435)	4,326	06/01/2029	2.A FE
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR	07/15/2026	REDEMPTION 100.0000		20,880	20,880	23,320	21,638		(758)		(758)		20,880				783	01/15/2030	2.B FE
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	07/20/2026	3RDPARTY		14,415,150	15,000,000	14,013,514	14,206,806		100,224		100,224		14,307,030		108,120	108,120	47,333	12/15/2029	2.B FE
743674-BD-4	PROTECTIVE LIFE CORPORATION SENIOR CORP_	09/25/2026	3RDPARTY		978,230	1,000,000	940,351	970,287		7,580		7,580		977,867		363	363	21,261	09/30/2028	1.G FE
743674-BE-2	PROTECTIVE LIFE CORPORATION SENIOR CORP_	07/20/2026	3RDPARTY		3,791,720	4,000,000	3,691,808	3,750,893		31,310		31,310		3,782,202		9,518	9,518	70,267	01/15/2030	1.G FE
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	09/03/2026	3RDPARTY		1,986,958	1,750,000	2,063,985	1,994,656		(7,699)		(7,699)		1,986,958				32,550	11/15/2040	1.G FE
744448-CP-4	PUBLIC SERVICE COMPANY OF COLO SECURED C	09/18/2026	ANFRMDPSG1		499,042	510,000	487,759	496,807		3,683		3,683		500,491		(1,449)	(1,449)	4,875	06/15/2028	1.E FE
744573-AW-6	PUBLIC SERVICE ENTERPRISE GROU SENIOR CO	09/18/2026	ANFRMDPSG1		1,275,976	1,260,000	1,294,737	254,969		(6,238)		(6,238)		1,286,045		(10,070)	(10,070)	31,461	10/15/2028	2.B FE
74531E-AA-0	PUGET SOUND ENERGY INC SECURED CORP_BND	09/25/2026	3RDPARTY		449,520	441,000	450,300	444,858		(1,412)		(1,412)		443,446		6,074	6,074	16,597	12/01/2027	1.F FE
750731-AA-9	RAIDERS FOOTBALL CLUB LLC CORP_BND 3.7	09/10/2026	REDEMPTION 100.0000		30,933	30,933	30,933	30,933						30,933				193	02/10/2049	2.A
758750-AM-5	REGAL REXNORD CORP SENIOR CORP_BND 6.0	07/08/2026	3RDPARTY		10,199	10,000	10,222	10,195		(4)		(4)		10,191		8	8	141	04/15/2028	2.C FE
75974B-AA-0	RENEWABLE POWER GENERATION LLC SENIOR CO	09/30/2026	REDEMPTION 100.0000		331,241	331,241	331,241	331,241						331,241				6,807	03/31/2035	2.B PL
78081B-AM-5	ROYALTY PHARMA PLC SENIOR CORP_BND 3.5	09/24/2026	3RDPARTY		6,638,160	10,200,000	7,031,370	7,054,397		42,508		42,508		7,096,905		(458,745)	(458,745)	204,184	09/02/2050	2.B FE
78355H-KV-0	RYDER SYSTEM INC SENIOR CORP_BND 5.650	07/20/2026	VARIOUS		517,818	510,000	515,093	513,102		(754)		(754)		512,348		5,470	5,470	11,206	03/01/2028	2.A FE
78355H-KZ-1	RYDER SYSTEM INC SENIOR CORP_BND 5.375	09/18/2026	ANFRMDPSG1		18,464,883	18,395,000	18,615,879	11,479,635		(33,977)		(33,977)		18,556,521		(91,638)	(91,638)	502,605	03/15/2029	2.A FE
78355H-LB-3	RYDER SYSTEM INC SENIOR CORP_BND 5.500	09/29/2026	CLEARBROOK		5,006,650	5,000,000	5,012,100	5,008,958		(1,819)		(1,819)		5,007,139		(489)	(489)	90,903	06/01/2029	2.A FE
78355H-LF-4	RYDER SYSTEM INC SENIOR CORP_BND 4.850	07/20/2026	3RDPARTY		10,012,700	10,000,000	9,923,173	9,938,826		979		979		9,939,805		72,895	72,895	48,500	06/15/2030	2.A FE
78409V-BF-0	S&P GLOBAL INC SENIOR CORP_BND 4.750%	09/18/2026	ANFRMDPSG1		1,084,613	1,090,000	1,088,164	1,089,040		210		210		1,089,250		(4,637)	(4,637)	32,647	08/01/2028	1.G FE
78409V-BG-8	S&P GLOBAL INC SENIOR CORP_BND 4.250%	09/18/2026	ANFRMDPSG1		10,119,544	10,354,000	10,009,419	10,112,509		48,420		48,420		10,160,929		(41,385)	(41,385)	167,462	05/01/2029	1.G FE
785592-A*-7	SABINE PASS LIQUEFACTION LLC SECURED COR	09/14/2026	REDEMPTION 100.0000		307,580	307,580	307,580	307,580						307,580					09/15/2037	2.A FE
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	09/18/2026	ANFRMDPSG1		6,279,036	6,278,000	6,140,140	6,200,004		20,067		20,067		6,220,071		58,965	58,965	183,867	08/15/2028	1.F FE
80282K-BC-9	SANTANDER HOLDINGS USA INC SENIOR CORP_B	07/08/2026	3RDPARTY		2,967,990	3,000,000	3,000,000	3,000,000						3,000,000		(32,010)	(32,010)	37,973	01/06/2028	2.A FE
808513-CD-5	THE CHARLES SCHWAB CORPORATION SENIOR CO	09/18/2026	ANFRMDPSG1		10,091,570	10,000,000	10,142,700	10,087,999		(25,252)		(25,252)		10,062,746		28,824	28,824	186,533	05/19/2029	1.F FE
816851-BQ-1	SEMPRA SENIOR CORP_BND 5.400% 08/01/26	08/01/2026	MATURITY		168,000	168,000	168,941	168,216		(216)		(216)		168,000				4,536	08/01/2026	2.B FE
81685V-AA-1	SEMPRA INFRASTRUCTURE PARTNERS SENIOR CO	07/08/2026	3RDPARTY		4,967,511	5,000,000	4,945,150	4,964,753		2,759		2,759		4,967,511				78,090	01/15/2032	2.C FE
83444M-AS-0	SOLVENTUM CORP SENIOR CORP_BND 5.900%	09/25/2026	3RDPARTY		1,961,124	2,148,000	2,139,386	2,139,703		87		87		2,139,790		(178,666)	(178,666)	52,101	04/30/2054	2.B FE
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC CORP_BND	08/15/2026	REDEMPTION 100.0000		33,333	33,333	33,333	33,333						33,333				693	08/15/2048	1.F
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER SECURED C	08/15/2026	VARIOUS		327,227	327,227	327,227	327,227						327,227				6,293	08/15/2033	1.C FE
842400-HY-2	SOUTHERN CALIFORNIA EDISON COM SECURED C	09/29/2026	CLEARBROOK		2,508,838	2,500,000	2,534,375	2,522,579		(5,976)		(5,976)		2,516,603		(7,766)	(7,766)	70,233	10/01/2028	1.G FE
842587-DJ-3	SOUTHERN COMPANY THE JRSUB CORP_BND 3	09/15/2026	CALL 100.0000		6,430,000	6,430,000	6,255,233	6,258,227		2,782		2,782		6,261,009		168,991	168,991	120,563	09/15/2051	2.B FE
842587-DQ-7	SOUTHERN COMPANY THE SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		4,985,615	5,000,000	4,933,600	4,958,784		11,471		11,471		4,970,254		15,361	15,361	62,646	06/15/2028	2.A FE
845437-BR-2	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO	07/20/2026	3RDPARTY		868,754	880,000	836,880	851,833		5,459		5,459		857,292		11,462	11,462	12,628	09/15/2028	2.A FE
852060-AD-4	SPRINT CAPITAL CORPORATION SENIOR CORP_B	09/18/2026	VARIOUS		10,345,321	10,000,000	10,619,499	7,477,901		(94,908)		(94,908)		10,368,224		(22,903)	(22,903)	216,450	11/15/2028	2.A FE
852060-AD-4	SPRINT CAPITAL CORPORATION SENIOR CORP_B	09/18/2026	ANFRMDPSG1		50,705,519	49,013,000	52,049,352	36,651,435		(465,175)		(465,175)		50,817,775		(112,257)	(112,257)	1,060,887	11/15/2028	2.A FE
857477-CF-8	STATE STREET CORP SENIOR CORP_BND 5.68	09/18/2026	ANFRMDPSG1		10,151,500	10,000,000	10,237,400	10,157,410		(36,831)		(36,831)		10,120,579		30,921	30,921	184,730	11/21/2029	1.D FE
871829-BS-5	SYSCO CORPORATION SENIOR CORP_BND 5.75	07/20/2026	3RDPARTY		1,535,070	1,500,000	1,543,182			(4,667)		(4,667)		1,538,515		(3,445)	(3,445)	44,083	01/17/2029	2.B FE
871829-BU-0	SYSCO CORPORATION SENIOR CORP_BND 5.10	07/20/2026	3RDPARTY		1,221,594	1,216,000	1,241,727	1,239,814		(2,587)		(2,587)		1,237,227		(15,633)	(15,633)	20,327	09/23/2030	2.B FE
872287-AL-1	COMCAST CABLE COMMUNICATIONS L SENIOR CO	07/20/2026	3RDPARTY		181,064	175,000	189,616	184,562		(2,418)		(2,418)		182,144		(1,080)	(1,080)	5,403	02/15/2028	1.G FE
87264A-BL-8	T-MOBILE USA INC SECURED CORP_BND 3.00	09/21/2026	3RDPARTY		1,989,986	2,000,000	2,003,204	2,002,635		(106)		(106)		2,002,529		(12,543)	(12,543)	36,000	02/15/2041	2.A FE
87264A-BS-3	T-MOBILE USA INC SENIOR CORP_BND 2.625	07/20/2026	3RDPARTY		6,066,361	6,395,000	5,413,559	5,782,693		100,758		100,758		5,883,451		182,910	182,910	72,743	02/15/2029	2.A FE
87264A-BV-6	T-MOBILE USA INC SENIOR CORP_BND 3.375	07/20/2026	VARIOUS		1,417,389	1,470,000	1,389,890	619,101		8,359		8,359		1,414,338		3,051	3,051	13,230	04/15/2029	2.A FE
87264A-CS-2	T-MOBILE USA INC SECURED CORP_BND 2.40	07/20/2026	VARIOUS		1,714,080	1,819,000	1,587,578	1,385,455		10,447		10,447		1,683,337		30,743	30,743	15,280	03/15/2029	2.A FE
87264A-CW-3	T-MOBILE USA INC SENIOR CORP_BND 5.650	09/25/2026	3RDPARTY		2,159,450	2,500,000	2,384,825			780		780		2,385,605		(226,155)	(226,155)	99,267	01/15/2053	2.A FE
875127-BM-3	TAMPA ELECTRIC COMPANY SENIOR CORP_BND	09/29/2026	CLEARBROOK		4,944,400	5,000,000	4,950,450	4,966,262		7,478		7,478		4,973,740		(29,340)	(29,340)	142,236	03/01/2029	1.G FE
87612G-AB-7	TARGA RESOURCES CORP SENIOR CORP_BND 4	09/25/2026	3RDPARTY		1,994,000	2,500,000	2,151,550			2,018		2,018		2,153,568		(159,568)	(159,568)	56,031	04/15/2052	2.B FE
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY SENIOR CO	09/29/2026	CLEARBROOK		5,162,025	5,000,000	5,290,550	5,192,586		(48,736)		(48,736)		5,143,851		18,174	18,174	160,417	10/15/2028	2.A FE
88339W-AB-2	THE WILLIAMS COMPANIES INC SENIOR CORP_B	09/29/2026	CLEARBROOK		1,974,960	2,000,000	1,981,800	1,988,311		2,556		2,556		1,990,868		(15,908)	(15,908)	53,083	03/15/2029	2.B FE
89236T-LB-9	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		1,439,719	1,431,000	1,416,762	1,422,755		2,066		2,066		1,424,821		14,898	14,898	39,025	09/11/2028	1.E FE
89236T-MF-9	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		9,454,748	9,463,000	9,427,606	9,438,176		4,905		4,905		9,443,081		11,667	11,667	161,949	05/16/2029	1.E FE
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR CORP_BND	09/01/2026	REDEMPTION 100.0000		49,373	49,373	49,373	49,373						49,373				422	07/01/2048	1.F PL
89788M-AQ-5	TRUIST FINANCIAL CORP SENIOR CORP_BND	09/29/2026	CLEARBROOK		5,155,875	5,000,000	5,355,849	5,260,668		(65,192)		(65,192)		5,195,476		(39,601)	(39,601)	149,188	10/30/2029	1.G 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
90355J-AB-6	USQ 1201L LLC CORP_BND 144A 4.540% 07/	07/15/2026	REDEMPTION 100.0000		966,698	966,698	966,698	966,698						966,698				21,944	07/15/2028	1.G PL
91159H-JF-8	US BANCORP SENIOR CORP_BND 4.548% 07/2	09/18/2026	ANFRMDPSG1		4,076,213	4,092,000	3,828,475	3,941,280		39,806		39,806		3,981,086		95,127	95,127	122,002	07/22/2028	1.G FE
91159H-JK-7	US BANCORP SENIOR CORP_BND 4.653% 02/0	09/18/2026	ANFRMDPSG1		7,662,620	7,702,000	7,174,998	7,374,715		70,469		70,469		7,445,185		217,435	217,435	225,975	02/01/2029	1.F FE
91159H-JM-3	US BANCORP SENIOR CORP_BND 5.775% 06/1	09/18/2026	ANFRMDPSG1		22,272,271	22,010,000	22,350,176	22,233,154		(62,319)		(62,319)		22,170,835		101,436	101,436	338,954	06/12/2029	1.G FE
913017-CY-3	RTX CORP SENIOR CORP_BND 4.125% 11/16/	09/18/2026	ANFRMDPSG1		287,518	293,000	272,179	280,493		2,920		2,920		283,413		4,105	4,105	4,096	11/16/2028	2.A FE
91324P-BN-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND	09/24/2026	3RDPARTY		2,425,615	2,517,000	2,464,232	2,470,226		1,494		1,494		2,471,720		46,105	46,105	63,764	10/15/2040	1.F FE
91324P-DK-5	UNITEDHEALTH GROUP INC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		5,897,652	6,000,000	5,639,220	5,799,080		55,866		55,866		5,854,945		42,707	42,707	59,675	06/15/2028	1.F FE
91324P-DP-4	UNITEDHEALTH GROUP INC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		70,265	72,000	69,394	70,014		455		455		70,469		203	203	721	12/15/2028	1.F FE
91324P-DS-8	UNITEDHEALTH GROUP INC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		810,878	862,000	784,208	806,697		10,157		10,157		816,854		5,976	5,976	14,663	08/15/2029	1.F FE
91324P-EH-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		44,785	46,000	44,631	44,903		155		155		45,057		272	272	629	05/15/2029	1.F FE
91324P-EU-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		58,932	60,000	58,665	58,976		228		228		59,204		271	271	1,721	01/15/2029	1.F FE
91412N-BC-3	UNIVERSITY OF CHICAGO SENIOR CORP_BND	09/29/2026	3RDPARTY		1,468,158	2,000,000	2,000,000	2,000,000						2,000,000		531,842	531,842	39,585	10/01/2053	1.C FE
91913Y-BF-6	VALERO ENERGY CORPORATION SENIOR CORP_BN	07/20/2026	3RDPARTY		10,117,400	10,000,000	10,104,852	10,089,515		(11,185)		(11,185)		10,078,330		39,070	39,070	223,167	02/15/2030	2.B FE
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR CORP_BND	09/15/2026	VARIOUS		64,116	64,116	64,116	64,116						64,116				428	01/15/2043	1.F
92343V-DC-5	VERIZON COMMUNICATIONS INC SENIOR CORP_B	09/29/2026	3RDPARTY		1,361,061	1,900,000	1,898,993	1,899,215		18		18		1,899,234		538,172	538,172	48,767	08/15/2046	2.A FE
92343V-EK-6	VERIZON COMMUNICATIONS INC SENIOR CORP_B	07/20/2026	3RDPARTY		890,078	850,000	956,041	888,806		(6,013)		(6,013)		882,793		7,284	7,284	12,844	05/01/2029	2.A FE
92343V-FE-9	VERIZON COMMUNICATIONS INC SENIOR CORP_B	07/20/2026	VARIOUS		840,703	890,000	829,670	836,607		3,574		3,574		840,182		521	521	9,267	03/22/2030	2.A FE
92778*-AA-5	VCU HEALTH SYSTEM CORP_BND 3.008% 09/1	07/15/2026	DIRECT		1,032	1,032	1,032	1,032						1,032				3	09/15/2049	1.A
92778*-AA-5	VCU HEALTH SYSTEM CORP_BND 3.008% 09/1	09/15/2026	REDEMPTION 100.0000		2,072	2,072	2,072	2,072						2,072				13	09/15/2049	1.A
928668-BV-3	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	09/12/2026	MATURITY		40,000	40,000	40,371	40,106		(106)		(106)		40,000				1,140	09/12/2026	2.A FE
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	09/29/2026	CLEARBROOK		5,000,500	5,000,000	4,898,350	4,940,584		15,490		15,490		4,956,074		44,426	44,426	155,375	09/12/2028	2.A FE
928668-CB-6	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	07/20/2026	3RDPARTY		5,134,350	5,000,000	5,215,000	5,133,665		(25,057)		(25,057)		5,108,607		25,743	25,743	55,972	11/16/2028	2.A FE
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	07/20/2026	3RDPARTY		10,062,000	10,000,000	9,901,032	9,935,981		6,482		6,482		9,942,463		119,537	119,537	173,542	03/22/2029	2.A FE
928668-CQ-3	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	07/20/2026	VARIOUS		8,057,617	7,997,000	8,053,540	8,048,087		(5,245)		(5,245)		8,042,842		14,775	14,775	135,483	03/27/2030	2.A FE
928668-CR-1	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	07/20/2026	3RDPARTY		3,931,722	3,897,000	4,033,478	3,468,430		(10,207)		(10,207)		4,018,661		86,938	86,938	70,947	03/25/2032	2.A FE
929160-BB-4	VULCAN MATERIALS COMPANY SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		633,342	639,000	640,567	640,710		33		33		640,743		7,401	7,401	9,401	12/01/2029	2.A FE
92939U-AG-1	WEC ENERGY GROUP INC SENIOR CORP_BND 2	09/29/2026	CLEARBROOK		1,079,994	1,154,000	977,853	1,046,974		25,461		25,461		1,072,435		7,559	7,559	7,405	12/15/2028	2.A FE
929903-AM-4	WELLS FARGO & COMPANY SUB CORP_BND 5.5	07/09/2026	3RDPARTY		5,718,716	5,704,000	5,554,718	5,582,507		5,074		5,074		5,587,581		131,136	131,136	138,560	08/01/2035	2.B FE
94106L-CA-5	WASTE MANAGEMENT INC SENIOR CORP_BND 3	09/29/2026	CLEARBROOK		1,942,460	2,000,000	1,935,559	1,944,299		12,970		12,970		1,957,270		14,810	14,810	54,896	01/15/2029	1.G FE
94684#-AA-2	WELLS ENTERPRISES INC CORP_BND 6.420%	09/01/2026	REDEMPTION 100.0000		219,904	219,904	219,904	219,904						219,904				793	01/18/2027	5.B GI
949746-NL-1	WELLS FARGO & COMPANY JRSUB CORP_BND 5	09/29/2026	3RDPARTY		3,357,341	3,500,000	3,833,541	3,748,836		(12,934)		(12,934)		3,735,902		378,561	378,561	60,161	12/15/2036	2.B FE
95000U-2G-7	WELLS FARGO & COMPANY SENIOR CORP_BND	07/20/2026	3RDPARTY		9,967,664	10,629,000	9,778,143	9,896,888		76,466		76,466		9,973,354		5,691	5,691	68,852	10/30/2030	2.A FE
95000U-3E-1	WELLS FARGO & COMPANY SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		915,172	910,000	929,426	923,823		(3,677)		(3,677)		920,146		4,974	4,974	32,829	07/25/2029	2.A FE
95000U-3G-6	WELLS FARGO & COMPANY SENIOR CORP_BND	09/29/2026	CLEARBROOK		4,059,840	4,000,000	4,188,090	4,138,072		34,845		34,845		4,103,227		43,387	43,387	109,952	10/23/2029	1.E FE
962166-BR-4	WEYERHAEUSER COMPANY SENIOR CORP_BND 7	07/20/2026	3RDPARTY		1,342,394	1,211,000	1,384,408	1,377,176		12,964		12,964		1,364,212		21,818	21,818	31,259	03/15/2032	2.B FE
963320-AW-6	WHIRLPOOL CORPORATION SENIOR CORP_BND	07/20/2026	3RDPARTY		9,379	10,000	9,857	9,868		22		22		9,890		511	511	191	02/26/2029	4.A FE
96928*-FV-4	WILLIAM BLAIR & COMPANY LLC CORP_BND 4	09/15/2026	REDEMPTION 100.0000		106,886	106,886	106,886	106,886						106,886				729	09/15/2044	1.E
969457-CK-4	THE WILLIAMS COMPANIES INC SENIOR CORP_B	09/18/2026	ANFRMDPSG1		5,932,416	5,870,000	5,878,475	5,633,161		1,773		1,773		5,875,352		57,064	57,064	184,073	08/15/2028	2.B FE
970648-AK-7	WILLIS NORTH AMERICA INC SENIOR CORP_BND	09/25/2026	3RDPARTY		1,699,550	2,500,000	1,856,200	1,856,720		9,693		9,693		1,866,413		166,863	166,863	51,936	09/15/2049	2.A FE
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS CORP_BND	09/30/2026	REDEMPTION 100.0000		123,864	123,864	123,864	123,864						123,864				1,750	11/26/2027	5.A PL
U07265-AF-5	BAYER US FINANCE II LLC SENIOR CORP_BND	09/29/2026	3RDPARTY		2,946,084	3,000,000	2,777,190	2,864,161		27,118		27,118		2,891,280		54,804	54,804	23,160	12/15/2028	2.B FE
U07265-AF-5	BAYER US FINANCE II LLC SENIOR CORP_BND	09/29/2026	CLEARBROOK		2,807,618	2,859,000	2,646,662	2,729,546		25,844		25,844		2,755,389		52,229	52,229	22,072	12/15/2028	2.B FE
U09513-JQ-3	BMW US CAPITAL LLC SENIOR CORP_BND 5.0	09/29/2026	CLEARBROOK		4,976,425	5,000,000	4,878,150	4,930,150		18,979		18,979		4,949,129		27,296	27,296	160,618	08/11/2028	1.F FE
01626P-AG-1	ALIMENTATION COUCHE-TARD INC SENIOR CORP	09/29/2026	3RDPARTY		1,909,478	2,500,000	2,556,955	2,547,406		(1,056)		(1,056)		2,546,350		636,872	636,872	75,938	07/26/2047	2.A FE
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANA SENIOR CO	07/20/2026	3RDPARTY		6,128,200	7,059,000	6,075,054	6,099,647		76,277		76,277		6,175,923		47,723	47,723	65,766	02/15/2032	2.B FE
136375-BL-5	CANADIAN NATIONAL RAILWAY COMP SENIOR CO	08/28/2026	3RDPARTY		2,074,924	1,939,000	1,976,771	1,969,033		1,825		1,825		1,967,207		107,717	107,717	70,693	08/01/2034	1.F FE
14739L-AB-8	CASCADES INC SENIOR CORP_BND 144A 5.37	09/04/2026	CALL 100.0000		722,000	722,000	708,463	712,932		2,886		2,886		715,818		6,182	6,182	24,686	01/15/2028	3.C FE
19828A-AB-3	COLUMBIA PIPELINES HOLDING COM SENIOR CO	09/18/2026	ANFRMDPSG1		2,302,813	2,269,000	2,336,459	2,113,978		14,952		14,952		2,310,782		7,969	7,969	81,113	08/15/2028	2.B FE
29250N-BX-2	ENBRIDGE INC SENIOR CORP_BND 6.000% 11	09/18/2026	ANFRMDPSG1		7,633,290	7,500,000	7,727,250	7,648,574		36,219		36,219		7,612,355		20,935	20,935	153,750	11/15/2028	2.A FE
29250N-CB-9	ENBRIDGE INC SENIOR CORP_BND 5.300% 04	09/29/2026	CLEARBROOK		1,992,050	2,000,000	2,000,220	2,000,220		25		25		2,000,195		8,145	8,145	51,528	04/05/2029	2.A FE
29250N-CD-5	ENBRIDGE INC SENIOR CORP_BND 5.950% 04	09/25/2026	3RDPARTY		471,282	507,000	506,437	506,450		6		6		506,456		35,174	35,174	14,497	04/05/2054	2.A FE
29250N-CJ-2	ENBRIDGE INC SENIOR CORP_BND 4.900% 06	07/20/2026	VARIOUS		10,018,300	10,000,000	10,048,856	10,042,272		2,479		2,479		10,039,793		21,493	21,493	42,194	06/20/2030	2.A FE
559222-AV-6	MAGNA INTERNATIONAL INC SENIOR CORP_BND	07/20/2026	3RDPARTY		9,212,412	10,067,000	9,012,824	9,121,994		107,268		107,268		9,229,262		16,850	16,850	24,664	06/15/2030	1.G FE
559222-BA-1	MAGNA INTERNATIONAL INC SENIOR CORP_BND	09/18/2026	VARIOUS		13,009,297	12,969,000	12,966,791	12,972,086		1,129		1,129		12,970,957		38,340	38,340	278,339	03/14/2029	1.G 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
559222-BA-1	MAGNA INTERNATIONAL INC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		10,907,788	10,874,000	10,872,148	10,876,587		(946)		(946)		10,875,641		32,146	32,146	233,377	03/14/2029	1.G FE
67077M-AT-5	NUTRIEN LTD SENIOR CORP_BND 4.200% 04/	09/18/2026	ANFRMDPSG1		2,862,488	2,933,000	2,870,166	1,356,768		9,864		9,864		2,889,737		(27,249)	(27,249)	57,145	04/01/2029	2.B FE
67077M-AU-2	NUTRIEN LTD SENIOR CORP_BND 5.000% 04/	09/25/2026	3RDPARTY		1,640,200	2,000,000	1,793,760	1,793,949		3,355		3,355		1,797,304		(157,104)	(157,104)	49,167	04/01/2049	2.B FE
87971M-BD-4	TELUS CORP SENIOR CORP_BND 2.800% 02/1	07/20/2026	VARIOUS		991,090	1,000,000	943,013	975,527		11,917		11,917		987,443		3,647	3,647	12,056	02/16/2027	2.B FE
87971M-BF-9	TELUS CORP SENIOR CORP_BND 3.700% 09/1	07/20/2026	3RDPARTY		168,230	170,000	166,687	88,721		653		653		168,207		24	24	2,202	09/15/2027	2.B FE
89115A-2Y-7	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	09/18/2026	ANFRMDPSG1		9,964,280	10,000,000	9,932,100	9,953,390		9,544		9,544		9,962,933		1,347	1,347	226,117	04/05/2029	1.F FE
89115A-3C-4	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	09/18/2026	ANFRMDPSG1		548,091	555,000	552,025	552,585		402		402		552,988		(4,897)	(4,897)	6,710	12/17/2029	1.F FE
891160-MJ-9	TORONTO-DOMINION BANK/THE SUB CORP_BND	09/15/2026	CALL 100.0000		50,000	50,000	53,904	50,599		(599)		(599)		50,000				906	09/15/2031	1.G FE
89352H-AZ-2	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	09/18/2026	3RDPARTY		997,612	1,000,000	997,280	997,572		40		40		997,612				25,925	03/15/2049	2.B FE
89352H-BA-6	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	07/20/2026	3RDPARTY		9,744,400	10,000,000	9,664,016	9,711,246		34,155		34,155		9,745,401		(1,001)	(1,001)	109,333	04/15/2030	2.A FE
00084D-BA-7	ABN AMRO BANK NV SRBN CORP_BND 144A 6.	09/18/2026	CALL 100.0000		3,081,000	3,081,000	3,121,916	3,094,254		(13,254)		(13,254)		3,081,000				97,652	09/18/2027	2.A FE
00182E-BU-2	ANZ NEW ZEALAND INTL LTD LOND SENIOR CO	09/18/2026	ANFRMDPSG1		2,012,380	2,000,000	2,027,940	2,016,877		(4,386)		(4,386)		2,012,491		(111)	(111)	63,665	08/14/2028	1.E FE
00185A-AH-7	AON GLOBAL LTD SENIOR CORP_BND 4.750%	09/25/2026	3RDPARTY		1,209,165	1,500,000	1,334,385	1,334,577		3,644		3,644		1,338,221		(129,056)	(129,056)	26,323	05/15/2045	2.A FE
034863-BB-5	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B	09/29/2026	CLEARBROOK		4,811,225	5,000,000	4,653,414	4,758,881		52,389		52,389		4,811,270		(45)	(45)	104,410	03/16/2029	2.B FE
046353-AD-0	ASTRAZENECA PLC SENIOR CORP_BND 6.450%	09/25/2026	3RDPARTY		1,040,988	999,000	1,046,978	1,039,834		(1,836)		(1,836)		1,037,998		2,990	2,990	34,545	09/15/2037	1.E FE
05256L-AB-9	AUSTRALIA PACIFIC LNG PTY LTD SENIOR COR	09/30/2026	REDEMPTION 100.0000		625,000	625,000	625,000	625,000						625,000				15,063	09/30/2030	2.B FE
05256L-AC-7	AUSTRALIA PACIFIC LNG PROCESSI CORP_BND	09/30/2026	REDEMPTION 100.0000		275,000	275,000	275,000	275,000						275,000				6,669	09/30/2030	2.B FE
05523R-AJ-6	BAE SYSTEMS PLC SENIOR CORP_BND 144A 5	09/18/2026	ANFRMDPSG1		13,111,105	13,120,000	13,052,047	13,076,827		8,746		8,746		13,085,573		25,531	25,531	321,258	03/26/2029	1.G FE
05530Q-AQ-3	BAT INTERNATIONAL FINANCE PLC SENIOR COR	09/29/2026	3RDPARTY		5,099,150	5,000,000	4,897,670	4,936,575		12,382		12,382		4,948,958		150,192	150,192	167,633	02/02/2029	2.A FE
05530Q-AQ-3	BAT INTERNATIONAL FINANCE PLC SENIOR COR	09/29/2026	CLEARBROOK		5,099,150	5,000,000	4,897,670	4,936,575		12,382		12,382		4,948,958		150,193	150,193	167,633	02/02/2029	2.A FE
055451-BC-1	BHP BILLITON FINANCE USA LTD SENIOR CO	09/18/2026	ANFRMDPSG1		19,215,871	19,160,000	18,993,207	19,068,044		22,731		22,731		19,090,776		125,095	125,095	515,723	09/08/2028	1.F FE
05565Q-DH-8	BP CAPITAL MARKETS PLC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		3,218,371	3,300,000	3,120,401	3,182,654		27,247		27,247		3,209,902		8,470	8,470	37,540	11/28/2028	1.E FE
05571A-AV-7	BPCE SA SRBN CORP_BND 144A 5.716% 01/1	07/20/2026	3RDPARTY		5,232,320	5,152,000	5,290,975	5,256,030		(2,635)		(2,635)		5,253,395		(21,075)	(21,075)	149,698	01/18/2030	2.A FE
05964H-AU-9	BANCO SANTANDER SA SRP CORP_BND 5.588%	09/18/2026	ANFRMDPSG1		5,039,735	5,000,000	5,063,250	5,038,179		(9,968)		(9,968)		5,028,211		11,524	11,524	170,744	08/08/2028	1.E FE
05964H-BA-2	BANCO SANTANDER SA SRBN CORP_BND 5.552	09/22/2026	3RDPARTY		10,031,131	10,000,000	10,057,037			(7,193)		(7,193)		10,049,844		(18,713)	(18,713)	289,938	03/14/2028	1.G FE
06738E-BD-6	BARCLAYS PLC SENIOR CORP_BND 4.972% 05	07/20/2026	3RDPARTY		10,515,875	10,493,000	10,429,007	10,446,897		4,434		4,434		10,451,331		64,544	64,544	94,198	05/16/2029	2.A FE
06738E-CD-5	BARCLAYS PLC SENIOR CORP_BND 7.385% 11	09/18/2026	ANFRMDPSG1		1,209,022	1,181,000	1,266,095	1,233,458		(19,861)		(19,861)		1,213,598		(4,576)	(4,576)	32,949	11/02/2028	2.A FE
06738E-CJ-2	BARCLAYS PLC SENIOR CORP_BND 6.496% 09	09/13/2026	CALL 100.0000		271,000	271,000	269,653	270,382		246		246		270,628		372	372	8,802	09/13/2027	2.A FE
06738E-CK-9	BARCLAYS PLC SENIOR CORP_BND 6.490% 09	07/20/2026	3RDPARTY		5,514,885	5,340,000	5,584,321	5,517,295		(34,524)		(34,524)		5,482,771		32,114	32,114	123,223	09/13/2029	2.A FE
06738E-CR-4	BARCLAYS PLC SENIOR CORP_BND 5.690% 03	07/20/2026	VARIOUS		5,015,373	4,928,000	4,953,519	4,948,037		(3,201)		(3,201)		4,944,835		70,538	70,538	100,478	03/12/2030	2.A FE
06738E-CU-7	BARCLAYS PLC SENIOR CORP_BND 4.942% 09	07/20/2026	VARIOUS		11,469,251	11,495,000	11,522,582	11,525,814		(6,751)		(6,751)		11,519,063		(49,811)	(49,811)	206,719	09/10/2030	2.A FE
06738E-CX-1	BARCLAYS PLC SENIOR CORP_BND 5.086% 02	07/20/2026	3RDPARTY		8,984,021	8,946,000	9,009,785	8,993,113		(11,715)		(11,715)		8,981,398		2,623	2,623	184,525	02/25/2029	2.A FE
09659W-2F-0	BNP PARIBAS SA SENIOR CORP_BND 144A 4.	07/20/2026	3RDPARTY		9,660,625	9,735,000	9,418,007	9,516,446		43,839		43,839		9,560,285		100,340	100,340	186,804	08/14/2028	1.G FE
09659W-2H-6	BNP PARIBAS SA SRBN CORP_BND 144A 5.19	07/20/2026	3RDPARTY		3,340,684	3,320,000	3,360,317	3,349,342		(756)		(756)		3,348,586		(7,903)	(7,903)	91,560	01/10/2030	1.G FE
09659W-2Z-6	BNP PARIBAS SA SRBN CORP_BND 144A 5.28	07/20/2026	VARIOUS		6,246,252	6,200,000	6,300,006	6,284,042		(9,481)		(9,481)		6,274,561		(28,309)	(28,309)	56,411	11/19/2030	1.G FE
09659W-3D-4	BNP PARIBAS SA SRBN CORP_BND 144A 5.08	07/20/2026	VARIOUS		7,507,050	7,500,000	7,500,000	7,500,000						7,500,000		7,050	7,050	76,275	05/09/2031	1.G FE
111021-AL-5	BRITISH TELECOMMUNICATIONS LTD SENIOR CO	09/25/2026	3RDPARTY		994,740	1,000,000	938,840	968,150		7,546		7,546		975,695		19,045	19,045	16,229	12/04/2028	2.B FE
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO	07/20/2026	3RDPARTY		938,860	1,000,000	1,060,000	1,031,044		(4,259)		(4,259)		1,026,785		(87,925)	(87,925)	20,067	01/29/2030	2.C FE
225401-AC-2	UBS GROUP AG SENIOR CORP_BND 144A 4.28	09/17/2026	CALL 100.0000		4,035,000	4,035,000	3,972,036	3,994,023		13,983		13,983		4,008,006		26,994	26,994	119,025	01/09/2028	1.F FE
225401-AF-5	UBS GROUP AG SENIOR CORP_BND 144A 3.86	09/10/2026	CALL 98.9660		11,277,176	11,395,000	10,993,266	11,093,897		65,037		65,037		11,158,933		118,242	118,242	296,364	01/12/2029	1.F FE
225401-AV-0	UBS GROUP AG SENIOR CORP_BND 144A 6.44	09/17/2026	VARIOUS		25,899,772	25,514,000	26,332,569	25,959,322		(192,148)		(192,148)		25,767,175		(253,175)	(253,175)	1,371,939	08/11/2028	1.F FE
23636A-AR-2	DANSKE BANK A/S SRBN CORP_BND 144A 4.3	09/18/2026	ANFRMDPSG1		1,967,396	1,990,000	1,962,751	1,971,244		5,256		5,256		1,976,500		(9,104)	(9,104)	23,217	06/12/2028	1.G FE
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO	07/20/2026	3RDPARTY		11,190,600	10,000,000	11,774,800	11,397,877		(22,446)		(22,446)		11,375,431		(184,831)	(184,831)	82,500	06/15/2030	2.A FE
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV SENIOR COR	09/18/2026	ANFRMDPSG1		9,618,596	10,145,000	9,002,532	9,390,153		202,249		202,249		9,592,402		26,194	26,194	147,314	07/12/2028	2.A FE
29286D-AC-9	ENGIE SA SENIOR CORP_BND 144A 5.875% 0	09/25/2026	3RDPARTY		1,652,535	1,800,000	1,772,064	1,772,679		282		282		1,772,961		(120,426)	(120,426)	48,857	04/10/2054	2.A FE
404280-DC-0	HSBC HOLDINGS PLC SUB CORP_BND 4.762%	07/20/2026	3RDPARTY		2,906,430	3,000,000	3,000,000	3,000,000						3,000,000		(93,570)	(93,570)	44,445	03/29/2033	2.A FE
449276-AC-8	IBM INTERNATIONAL CAPITAL PTE SENIOR COR	09/18/2026	VARIOUS		9,936,007	10,000,000	9,788,387	9,855,569		25,883		25,883		9,881,452		54,556	54,556	237,919	02/05/2029	1.G FE
449276-AC-8	IBM INTERNATIONAL CAPITAL PTE SENIOR COR	09/18/2026	ANFRMDPSG1		5,452,881	5,488,000	5,371,867	5,408,736		14,205		14,205		5,422,941		29,940	29,940	130,570	02/05/2029	1.G FE
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND	09/21/2026	REDEMPTION 100.0000		131,427	131,427	131,427	131,427						131,427				1,272	05/20/2033	1.E PL
456837-AM-5	ING GROEP NV SENIOR CORP_BND 4.550% 10	09/18/2026	ANFRMDPSG1		851,463	859,000	846,194	849,658		2,300		2,300		851,958		(495)	(495)	18,022	10/02/2028	1.G FE
456837-BF-9	ING GROEP NV SENIOR CORP_BND 6.083% 09	09/11/2026	CALL 100.0000		2,959,000	2,959,000	2,945,566	2,952,874		2,430		2,430		2,955,304		3,696	3,696	89,998	09/11/2027	1.G FE
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	09/25/2026	3RDPARTY		1,577,800	2,000,000	1,717,780	1,718,086		5,410		5,410		1,723,495		(145,695)	(145,695)	55,750	02/15/2047	2.A FE
539439-AT-6	LLOYDS BANKING GROUP PLC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		654,042	660,000	647,757	650,883		2,361		2,361		653,244		798	798	17,684	08/16/2028	1.G FE
539439-AX-7	LLOYDS BANKING GROUP PLC SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		3,269,035	3,230,000	3,311,497	3,285,810		(17,597)		(17,597)		3,268,213		821	821	101,138	03/06/2029	1.G 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
53944Y-AE-3	LLOYDS BANKING GROUP PLC SUB CORP_BND	09/29/2026	3RDPARTY		1,112,057	1,500,000	1,500,000	1,500,000						1,500,000		(387,943)	(387,943)	47,060	01/09/2048	2.A FE
55607P-AF-2	MACQUARIE GROUP LTD SENIOR CORP_BND 144A	09/23/2026	CALL 100.0000		100,000	100,000	94,296	96,572		1,416		1,416		97,988		2,012	2,012	815	09/23/2027	1.F FE
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC SENIOR CORP_B	07/09/2026	CALL 100.0000		410,000	410,000	377,991	393,888		5,410		5,410		399,298		10,702	10,702	3,186	07/09/2027	1.G FE
60687Y-CP-2	MIZUHO FINANCIAL GROUP INC SENIOR CORP_B	09/18/2026	ANFRMDPSG1		907,849	900,000	921,957	915,745		(4,488)		(4,488)		911,257		(3,408)	(3,408)	15,726	05/27/2029	1.G FE
60687Y-CZ-0	MIZUHO FINANCIAL GROUP INC SENIOR CORP_B	09/18/2026	ANFRMDPSG1		81,050	80,000	82,278	81,611		(438)		(438)		81,172		(122)	(122)	3,236	07/06/2029	1.G FE
63861V-AB-3	NATIONWIDE BUILDING SOCIETY SENIOR CORP_	09/18/2026	ANFRMDPSG1		3,724,058	3,768,000	3,691,517	3,709,657		12,296		12,296		3,721,953		2,104	2,104	85,552	03/08/2029	1.G FE
65535H-BM-0	NOMURA HOLDINGS INC SENIOR CORP_BND 6.	09/29/2026	CLEARBROOK		5,054,575	5,000,000	5,122,100	5,077,418		(21,824)		(21,824)		5,055,594		(1,019)	(1,019)	217,508	07/12/2028	2.A FE
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND 4.750% 01/	09/22/2026	REDEMPTION 100.0000		300,789	300,789	236,408	236,408		64,380		64,380		300,789				2,384	01/22/2029	3.B PL
67502#-AA-6	OCEAN SPRAY CHILE SPA CORP_BND 3.390%	09/15/2026	REDEMPTION 100.0000		76,176	76,176	76,176	76,176						76,176				433	08/15/2036	2.C
767201-AL-0	RIO TINTO FINANCE USA LTD SENIOR CORP_	09/29/2026	3RDPARTY		2,012,650	2,205,000	2,558,307	2,471,544		(9,891)		(9,891)		2,461,653		(449,002)	(449,002)	46,820	11/02/2040	1.F FE
780097-BG-5	NATWEST GROUP PLC SENIOR CORP_BND 4.89	09/18/2026	ANFRMDPSG1		6,528,727	6,552,000	6,488,272	6,505,294		9,073		9,073		6,514,367		14,360	14,360	106,841	05/18/2029	1.G FE
78448T-AL-6	SMBC AVIATION CAPITAL FINANCE SENIOR COR	09/29/2026	CLEARBROOK		4,963,050	5,000,000	4,925,760	4,948,246		11,044		11,044		4,959,289		3,761	3,761	130,292	04/03/2029	2.A FE
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	07/14/2026	MATURITY		1,500,000	1,500,000	1,402,237	1,479,223		20,777		20,777		1,500,000				19,740	07/14/2026	1.G FE
86562M-DB-3	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	09/18/2026	ANFRMDPSG1		121,614	120,000	123,624	122,569		(694)		(694)		121,876		(262)	(262)	4,737	07/13/2028	1.G FE
86562M-DG-2	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	09/29/2026	CLEARBROOK		3,020,430	3,000,000	2,949,240	2,970,323		7,720		7,720		2,978,044		42,387	42,387	93,361	09/14/2028	1.G FE
86562M-DM-9	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	09/29/2026	CLEARBROOK		1,412,175	1,417,000	1,430,803	1,428,743		(2,330)		(2,330)		1,426,412		(14,237)	(14,237)	54,613	07/09/2029	1.G FE
874060-BL-9	TAKEDA PHARMACEUTICAL COMPANY SENIOR COR	09/10/2026	3RDPARTY		1,205,589	1,278,000	1,280,045	1,279,991		(45)		(45)		1,279,946		(74,357)	(74,357)	31,089	07/05/2044	2.A FE
89152U-AH-5	TOTALENERGIES CAPITAL SA SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		2,137,244	2,179,000	2,041,004	2,097,648		19,770		19,770		2,117,418		19,826	19,826	36,900	10/11/2028	1.E FE
89153V-AT-6	TOTALENERGIES CAPITAL INTERNAT SENIOR CO	09/18/2026	ANFRMDPSG1		823,932	884,000	802,902	817,212		10,931		10,931		828,144		(4,212)	(4,212)	17,228	01/10/2030	1.E FE
892331-AQ-2	TOYOTA MOTOR CORPORATION SENIOR CORP_BND	09/18/2026	ANFRMDPSG1		1,072,435	1,068,000	1,058,409	1,062,625		1,445		1,445		1,064,071		8,365	8,365	37,199	07/13/2028	1.E FE
902133-AG-2	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN	09/17/2026	3RDPARTY		3,219,847	2,916,000	3,362,962	3,297,077		(16,756)		(16,756)		3,280,321		(60,473)	(60,473)	96,380	10/01/2037	1.G FE
902613-AA-6	UBS GROUP AG SENIOR CORP_BND 144A 3.12	07/20/2026	3RDPARTY		2,083,399	2,199,000	2,076,986	2,086,205		12,408		12,408		2,098,613		(15,215)	(15,215)	30,170	08/13/2030	1.F FE
902613-AH-1	UBS GROUP AG SENIOR CORP_BND 144A 1.49	08/10/2026	VARIOUS		14,186,000	14,186,000	12,970,884	13,557,050		232,522		232,522		13,789,573		396,427	396,427	105,969	08/10/2027	1.F FE
902613-BJ-6	UBS GROUP AG SENIOR CORP_BND 144A 5.42	07/20/2026	3RDPARTY		1,202,610	1,189,000	1,216,350	1,212,870		(4,023)		(4,023)		1,208,847		(6,233)	(6,233)	29,222	02/08/2030	1.F FE
902613-BL-1	UBS GROUP AG SENIOR CORP_BND 144A 5.61	07/20/2026	3RDPARTY		8,811,589	8,645,000	8,951,508	8,915,295		(37,705)		(37,705)		8,877,590		(66,001)	(66,001)	172,654	09/13/2030	1.F FE
913110-AC-9	UNITED UTILITIES PLC SENIOR CORP_BND 6	09/18/2026	ANFRMDPSG1		26,003,043	25,272,000	26,430,299	2,173,149		(218,939)		(218,939)		26,179,508		(176,465)	(176,465)	1,027,991	08/15/2028	2.B FE
961214-FN-8	WESTPAC BANKING CORP SENIOR CORP_BND 5	09/18/2026	ANFRMDPSG1		10,120,740	10,000,000	10,238,600	10,157,749		(37,118)		(37,118)		10,120,630		110	110	186,038	11/17/2028	1.D FE
980236-AQ-6	WOODSIDE FINANCE LTD SENIOR CORP_BND 144	07/20/2026	3RDPARTY		12,885,670	13,000,000	12,461,669	12,627,364		59,842		59,842		12,687,206		198,464	198,464	218,125	03/04/2029	2.A FE
980236-AT-0	WOODSIDE FINANCE LTD SENIOR CORP_BND 5	07/20/2026	VARIOUS		10,122,700	10,000,000	10,067,363	10,059,893		(6,592)		(6,592)		10,053,301		69,399	69,399	93,000	05/19/2030	2.A FE
G55365-GF-4	LLOYDS BANKING GROUP PLC SUB CORP_BND	09/15/2026	CALL 100.0000		2,376,850	2,376,850	2,100,400	2,243,508		13,100		13,100	(123,430)	2,263,916	130,738	112,934	243,672	11,860	12/15/2031	2.A FE
G5814#-AA-2	MARI BOYLE LTD CORP_BND 5.580% 06/30/3	09/30/2026	REDEMPTION 100.0000		169,643	169,643	169,643	169,643						169,643				2,367	06/30/2031	2.C PL
G5814#-AB-0	MARI BOYLE LTD CORP_BND 5.580% 06/30/3	09/30/2026	REDEMPTION 100.0000		169,643	169,643	169,643	169,643						169,643				2,367	06/30/2031	2.C PL
P7003*-AA-3	LA BUFA WIND SAPI DE CV CORP_BND 6.770	09/30/2026	VARIOUS		174,830	174,830	174,830	174,830						174,830				2,959	09/30/2037	3.B PL
00182#-AA-6	ALINTA ENERGY FINANCE PTY LTD CORP_BND	09/26/2026	MATURITY		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				696,000	09/26/2026	2.B PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					2,034,065,178	2,052,837,641	2,030,369,314	1,847,779,235		1,990,949		1,990,949	(123,430)	2,037,991,309	130,738	(4,396,467)	(4,265,729)	40,552,962	XXX	XXX
00138C-AX-6	CORE BRIDGE GLOBAL FUNDING SECURED CORP_B	07/20/2026	3RDPARTY		11,149,979	11,065,000	11,178,902	11,151,753		(14,964)		(14,964)		11,136,790		13,190	13,190	302,075	01/12/2029	1.F FE
02377B-AA-4	AMERICAN AIRLINES 2015-2 PASS SECURED CO	09/22/2026	REDEMPTION 100.0000		592,585	592,585	592,585	592,585						592,585				11,852	09/22/2027	2.C FE
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS SECURED CO	08/15/2026	VARIOUS		95,000	95,000	95,000	95,000						95,000				1,900	08/15/2030	2.B FE
04685A-2R-1	ATHENE GLOBAL FUNDING SECURED CORP_BND 1	07/20/2026	3RDPARTY		503,777	565,000	498,844	506,483		5,977		5,977		512,461		8,684	8,684	2,481	11/19/2030	1.E FE
04685A-4C-2	ATHENE GLOBAL FUNDING SECURED CORP_BND 1	07/20/2026	3RDPARTY		4,933,150	5,000,000	4,956,830	4,962,374		5,120		5,120		4,967,494		34,344	34,344	67,537	10/08/2029	1.E FE
04685A-4D-0	ATHENE GLOBAL FUNDING SECURED CORP_BND 1	07/20/2026	3RDPARTY		122,296	123,000	125,093			133		133		124,960		2,664	2,664	1,236	11/13/2031	1.E FE
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBA SECURED C	07/20/2026	3RDPARTY		403,776	400,000	397,792	398,693		320		320		399,012		4,764	4,764	8,357	03/03/2028	1.E FE
29449W-AT-4	EQUITABLE FINANCIAL LIFE GLOBA SECURED C	07/20/2026	VARIOUS		8,008,960	8,000,000	8,043,807	8,037,236		(3,699)		(3,699)		8,033,537		24,577	24,577	126,667	03/27/2030	1.E FE
36143L-2H-7	GA GLOBAL FUNDING TRUST SECURED CORP_BND	07/20/2026	3RDPARTY		876,370	1,000,000	887,502	460,774		8,561		8,561		898,756		22,386	22,386	15,708	01/06/2032	1.F FE
36143L-2T-1	GA GLOBAL FUNDING TRUST SECURED CORP_BND	07/20/2026	3RDPARTY		662,917	668,000	682,839			(937)		(937)		681,902		18,986	18,986	11,226	04/01/2032	1.F FE
378272-BK-3	GLENCORE FUNDING LLC SENIOR CORP_BND 144	07/20/2026	3RDPARTY		3,076,632	3,044,000	3,091,783	2,435,190		(8,886)		(8,886)		3,075,239		1,393	1,393	33,332	05/08/2028	2.A FE
378272-BN-7	GLENCORE FUNDING LLC SENIOR CORP_BND 144	09/18/2026	ANFRMDPSG1		14,749,773	14,506,000	15,144,633	14,969,028		(117,295)		(117,295)		14,851,733		101,960	101,960	399,822	10/06/2028	2.A FE
378272-BS-6	GLENCORE FUNDING LLC SENIOR CORP_BND 144	09/29/2026	CLEARBROOK		4,976,775	5,000,000	4,975,609	4,983,204		3,588		3,588		4,986,792		10,017	10,017	131,291	04/04/2029	2.A FE
378272-BZ-0	GLENCORE FUNDING LLC SENIOR CORP_BND 144	07/20/2026	3RDPARTY		6,761,062	6,709,000	6,826,506	6,816,694		(13,158)		(13,158)		6,803,537		42,475	42,475	106,312	04/01/2030	2.A FE
46849L-VB-4	JACKSON NATIONAL LIFE GLOBAL F SECURED C	07/20/2026	3RDPARTY		4,916,450	5,000,000	4,915,338	4,937,325		5,360		5,360		4,942,685		26,235	26,235	70,278	10/01/2029	1.F FE
59217G-EZ-8	METROPOLITAN LIFE GLOBAL FUNDI SECURED C	09/18/2026	ANFRMDPSG1		1,224,027	1,280,000	1,228,712	1,234,842		9,442		9,442		1,244,285		20,258	20,258	20,768	03/21/2029	1.D FE
74256L-EW-5	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO	09/18/2026	ANFRMDPSG1		105,501	105,000	106,544	106,075		(296)		(296)		105,779		278	278	1,283	06/28/2028	1.E FE
74368C-BV-5	PROTECTIVE LIFE GLOBAL FUNDING SECURED C	09/18/2026	ANFRMDPSG1		185,001	184,000	187,008	186,318		(534)		(534)		185,784		783	783	2,794	12/08/2028	1.D FE
76209P-AC-7	RGA GLOBAL FUNDING SECURED CORP_BND 144A	09/29/2026	CLEARBROOK		5,049,350	5,000,000	5,147,550	5,093,115		(22,769)		(22,769)		5,070,346		20,996	20,996	107,500	11/21/2028	1.E 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
..76209P-AG-8	RGA GLOBAL FUNDING SECURED CORP_BND 144A	07/20/2026	3RDPARTY		11,077,104	10,982,000	11,202,180	11,177,560		(24,868)		(24,868)		11,152,692		(75,588)	(75,588)	307,496	01/09/2030	1.E FE
..79587J-2A-0	SAMMONS FINANCIAL GROUP GLOBAL SECURED C	07/20/2026	VARIOUS		5,683,486	5,679,000	5,708,944	5,705,503		(3,790)		(3,790)		5,701,713		(18,227)	(18,227)	32,986	12/10/2029	1.E FE
..79587J-2C-6	SAMMONS FINANCIAL GROUP GLOBAL SECURED C	07/20/2026	3RDPARTY		12,285,126	12,366,000	12,466,199	12,459,161		(10,620)		(10,620)		12,448,540		(163,414)	(163,414)	66,313	06/12/2030	1.E FE
..90931E-AA-2	UNITED AIRLINES 2019-1 PASS TH SECURED C	08/25/2026	REDEMPTION 100.0000		69,205	69,210	69,210	69,210						69,210				1,575	08/25/2031	2.A FE
..90931V-AA-4	UNITED AIRLINES 2018 1A PASS T SECURED C	09/01/2026	REDEMPTION 100.0000		445,404	445,404	445,404	445,404						445,404				8,240	09/01/2031	1.G FE
..11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUS SECURED C	09/20/2026	VARIOUS		221,862	221,862	221,862	221,862						221,862				2,288	03/20/2033	1.G FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					98,175,568	98,100,061	99,196,676	97,045,389		(183,581)		(183,581)		98,748,098		(572,525)	(572,525)	1,841,317	XXX	XXX
..015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	07/20/2026	3RDPARTY		8,654,062	8,774,000	8,724,950	8,734,361		378		378		8,734,739		(80,678)	(80,678)	224,399	07/01/2030	2.A FE
..015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	07/20/2026	3RDPARTY		1,149,611	1,371,000	1,156,543	902,632		15,166		15,166		1,177,541		(27,930)	(27,930)	4,799	05/18/2032	2.B FE
..22966R-AE-6	CUBESMART LP SENIOR CORP_BND 4.375% 02	09/29/2026	CLEARBROOK		3,405,780	3,500,000	3,411,818	3,432,694		15,173		15,173		3,447,866		(42,086)	(42,086)	95,703	02/15/2029	2.B FE
..30225V-AH-0	EXTRA SPACE STORAGE LP SENIOR CORP_BND	09/29/2026	CLEARBROOK		960,965	1,000,000	933,780	955,885		9,462		9,462		965,346		(4,381)	(4,381)	19,392	04/01/2029	2.B FE
..30225V-AL-1	EXTRA SPACE STORAGE LP SENIOR CORP_BND	07/01/2026	MATURITY		11,500,000	11,500,000	11,589,337	11,509,031		(9,031)		(9,031)		11,500,000				201,250	07/01/2026	2.B FE
..46188B-AB-8	INVITATION HOMES OPERATING PAR SENIOR CO	09/29/2026	CLEARBROOK		4,684,550	5,000,000	4,388,100	4,594,714		99,603		99,603		4,694,316		(9,766)	(9,766)	43,125	11/15/2028	2.B FE
..49427R-AP-7	KILROY REALTY LP SENIOR CORP_BND 3.050	07/20/2026	3RDPARTY		1,843,640	2,000,000	1,997,560	1,998,926		137		137		1,999,063		(155,423)	(155,423)	26,433	02/15/2030	2.C FE
..62979*-AA-5	NSA OP LP CORP_BND 3.980% 08/30/29	07/22/2026	CALL 100.0000		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				298,279	08/30/2029	2.B FE
..62979*-AQ-0	NSA OP LP SENIOR CORP_BND 6.550% 10/05	07/22/2026	CALL 103.7955		7,161,889	6,900,000	6,900,000	6,900,000						6,900,000				396,218	10/05/2028	2.B FE
..74965L-AA-9	RLJ LODGING TRUST LP SECURED CORP_BND 14	07/01/2026	MATURITY		1,250,000	1,250,000	1,209,375	1,236,824		13,176		13,176		1,250,000				23,438	07/01/2026	3.C FE
..756109-CF-9	REALTY INCOME CORPORATION SENIOR CORP_BN	09/18/2026	ANFRMDPSG1		9,918,030	10,000,000	9,802,000	9,865,954		28,779		28,779		9,894,732		23,298	23,298	281,042	02/15/2029	1.G FE
..76169X-AC-8	REXFORD INDUSTRIAL REALTY LP SENIOR CORP	09/18/2026	ANFRMDPSG1		638,840	641,000	639,212	639,582		395		395		639,977		(1,137)	(1,137)	8,280	06/15/2028	2.A FE
..78646U-AB-5	SAFEHOLD GL HOLDINGS LLC SENIOR CORP_BND	07/20/2026	3RDPARTY		44,396	50,000	48,937	49,327		57		57		49,384		(4,988)	(4,988)	736	01/15/2032	1.G FE
..85236#-AA-1	SUNNOVA RAYS 1 SENIOR CORP_BND 4.950%	07/30/2026	REDEMPTION 100.0000		131,089	131,089	131,089	131,080		9		9		131,089				1,622	04/30/2044	1.F PL
..875484-AJ-6	TANGER PROPERTIES LP SENIOR CORP_BND 3	09/01/2026	MATURITY		35,000,000	35,000,000	34,811,600	34,985,537		14,463		14,463		35,000,000				546,875	09/01/2026	2.B FE
..925650-AB-9	VICI PROPERTIES LP SENIOR CORP_BND 4.7	07/20/2026	3RDPARTY		9,980	10,000	9,980			4		4		9,983		1	1	206	02/15/2028	2.C FE
..92936U-AF-6	WP CAREY INC SENIOR CORP_BND 3.850% 07	09/29/2026	CLEARBROOK		956,930	1,000,000	924,910	948,393		10,108		10,108		958,501		(1,571)	(1,571)	27,271	07/15/2029	2.A FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					106,309,762	107,127,089	105,679,191	105,884,940		197,879		197,879		106,352,537		(304,661)	(304,661)	2,199,068	XXX	XXX
..BMS3XN-S5-7	RW WHITNEY BORROWERCO LLC SECURED REVOLV	09/22/2026	WSO		5,507,795	5,549,416	5,549,416							5,549,416		(41,621)	(41,621)	106,830	03/06/2031	5.B GI
..BMS3XN-UD-7	RW WHITNEY BORROWERCO LLC SECURED TERM_L	09/22/2026	WSO		55,077,952	55,494,158	54,661,746			72,291		72,291		54,734,037		343,915	343,915	1,319,853	03/06/2031	5.B GI
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					60,585,747	61,043,574	60,211,162			72,291		72,291		60,283,453		302,294	302,294	1,426,683	XXX	XXX
..042688-AA-9	ARPAD SOLAR BORROWER LLC SECURED TERM_LO	09/09/2026	CALL 101.9714		8,193,124	8,034,728	8,034,728	8,034,728						8,034,728				328,278	07/15/2034	2.B PL
..042688-AA-9	ARPAD SOLAR BORROWER LLC SECURED TERM_LO	07/15/2026	REDEMPTION 100.0000		243,379	243,379	243,379	243,379						243,379				3,188	07/15/2034	2.B PL
..73050Q-A*-9	POINSETTIA FINANCE LTD SECURED TERM_LOAN	08/18/2026	REDEMPTION 100.0000		1,889,338	1,889,338	1,876,712	1,885,400		3,939		3,939		1,889,338					05/15/2028	4.C
..84986E-AB-7	SPRING RENEWABLES HOLDCO LLC SECURED TER	07/01/2026	VARIOUS		(337,200)	(353,260)	(352,624)	(352,807)		(96)		(96)		(352,903)		15,703	15,703	59,417	12/31/2037	2.C PL
..84986E-AB-7	SPRING RENEWABLES HOLDCO LLC SECURED TER	07/31/2026	REDEMPTION 100.0000		353,260	353,260	352,624	352,807		452		452		353,260				4,151	12/31/2037	2.C PL
..BENH64-NV-9	X-CHEM INC TERM_LOAN 5.750% 12/11/27	07/01/2026	REDEMPTION 100.0000		(33,750)	(33,750)	(33,244)	(33,587)		(163)		(163)		(33,750)					12/11/2027	5.B GI
..BRWBMR-Z9-0	LASER EYE CARE OF CALIFORNIA L TERM_LOAN	09/30/2026	REDEMPTION 100.0000		9,575	9,575	9,527	9,567		8		8		9,575				227	11/12/2026	5.B GI
..G6516*-AB-3	JOHN WOOD GROUP FINANCE LIMITE SECURED T	07/22/2026	PRINCERIDGE GROUP LLC		2,172	2,172	2,172	2,172						2,172					10/20/2028	2.B Z
..G6516*-AB-3	JOHN WOOD GROUP FINANCE LIMITE SECURED T	08/25/2026	REDEMPTION 100.0000		28,901	28,901	28,901	28,901						28,901				7	10/20/2028	2.B Z
..G6516*-AB-3	JOHN WOOD GROUP FINANCE LIMITE SECURED T	09/14/2026	REDEMPTION 100.0000		3,493	3,498	3,498	3,498						3,498				71	10/20/2028	4.C
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					10,352,292	10,177,841	10,165,673	10,174,058		4,140		4,140		10,178,198		15,703	15,703	395,339	XXX	XXX
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SENIOR ABS_	07/01/2026	REDEMPTION 100.0000		79,070	79,070	78,225	78,318		752		752		79,070				(752)	09/30/2045	1.D PL
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					79,070	79,070	78,225	78,318		752		752		79,070				(752)	XXX	XXX
..228027-AB-4	MARATHON BLUE WATER HOLDINGS L SENIOR AG	07/16/2026	CALL 100.0000		158,000	158,000	162,819	160,853		(135)		(135)		160,718		(2,718)	(2,718)	2,747	01/16/2037	1.A
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					158,000	158,000	162,819	160,853		(135)		(135)		160,718		(2,718)	(2,718)	2,747	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					2,338,830,884	2,358,499,784	2,335,072,862	2,089,991,183		2,049,051		2,049,051	(123,430)	2,342,834,003	130,738	(4,902,363)	(4,771,625)	47,049,382	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					2,338,830,884	2,358,499,784	2,335,072,862	2,089,991,183		2,049,051		2,049,051	(123,430)	2,342,834,003	130,738	(4,902,363)	(4,771,625)	47,049,382	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					2,338,830,884	2,358,499,784	2,335,072,862	2,089,991,183		2,049,051		2,049,051	(123,430)	2,342,834,003	130,738	(4,902,363)	(4,771,625)	47,049,382	XXX	XXX
..38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN				12,426	12,426		(12,426)		(12,426)						1,076	11/20/2065	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
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN				38,037	38,037		(38,037)		(38,037)						3,007	03/20/2066	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)							50,463	50,463		(50,463)		(50,463)						4,083	XXX	XXX
36194S-PD-4	GOVERNMENT NATIONAL MORTGAGE A APROJ_MBS	09/01/2026	PAYDOWN		1,082,905	1,082,905	1,102,871	1,095,605		(12,700)		(12,700)		1,082,905				5,456	09/15/2041	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					1,082,905	1,082,905	1,102,871	1,095,605		(12,700)		(12,700)		1,082,905				5,456	XXX	XXX
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105 3.500%	09/01/2026	PAYDOWN			(11,015)	(10,842)	(10,851)		10,915		10,915						64	10/25/2042	1.A
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO	08/01/2026	PAYDOWN		24,540	24,540	24,525	24,462		40		40		24,540				38	09/25/2042	1.A
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN			(44,062)	(44,036)	(43,863)		43,991		43,991						128	10/25/2042	1.A
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		420,659	420,659	419,902	418,384		673		673		420,659				1,601	09/15/2032	1.A
31381T-7A-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		6,810	6,810	7,131	6,993		(182)		(182)		6,810				50	03/01/2042	1.A
31381V-BT-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		51,432	51,432	52,589	52,070		(639)		(639)		51,432				343	07/01/2042	1.A
31381V-J7-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		19,903	19,903	20,469	20,222		(318)		(318)		19,903				135	07/01/2042	1.A
3138L0-VV-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		9,494	9,494	9,790	9,664		(170)		(170)		9,494				63	09/01/2042	1.A
3138L2-3B-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		18,708	18,708	19,456	19,154		(446)		(446)		18,708				123	03/01/2043	1.A
3138L2-NT-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		19,540	19,540	20,187	19,919		(379)		(379)		19,540				127	02/01/2043	1.A
3138L2-ZY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		26,952	26,952	27,685	27,305		(353)		(353)		26,952				170	03/01/2038	1.A
3138L3-AH-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		12,306	12,306	12,871	12,643		(337)		(337)		12,306				83	03/01/2043	1.A
3138L3-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		23,237	23,237	23,854	23,597		(360)		(360)		23,237				146	03/01/2043	1.A
3138L3-AZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		34,368	34,368	35,227	34,867		(499)		(499)		34,368				213	03/01/2043	1.A
3138L3-CW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		23,954	23,954	24,792	24,451		(497)		(497)		23,954				154	03/01/2043	1.A
3138L3-H7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		8,727	8,727	9,073	8,934		(207)		(207)		8,727				58	04/01/2043	1.A
3138L3-PC-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		15,431	15,431	15,927	15,725		(294)		(294)		15,431				98	05/01/2043	1.A
3138L3-Q4-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		9,722	9,722	10,107	9,954		(232)		(232)		9,722				65	05/01/2043	1.A
3138L3-QY-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		8,050	8,050	8,370	8,242		(192)		(192)		8,050				54	04/01/2043	1.A
3138L4-DY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		11,278	11,278	11,707	11,537		(260)		(260)		11,278				74	07/01/2043	1.A
3138L9-EG-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		103,510	103,510	103,833	103,461		48		48		103,510				528	04/01/2030	1.A
3138LC-PW-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		66,539	66,539	67,246	66,835		(296)		(296)		66,539				415	12/01/2035	1.A
3138LC-UX-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		62,569	62,569	63,449	62,964		(395)		(395)		62,569				401	01/01/2036	1.A
3138LC-UZ-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		20,494	20,494	20,859	20,664		(170)		(170)		20,494				133	01/01/2036	1.A
3138LC-WA-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		67,373	67,373	67,626	67,409		(36)		(36)		67,373				407	01/01/2034	1.A
3138LE-XC-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		5,675	5,675	5,877	5,817		(142)		(142)		5,675				32	08/01/2046	1.A
3138LE-ZQ-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		6,805	6,805	7,054	6,979		(174)		(174)		6,805				39	08/01/2046	1.A
3138LG-PC-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		4,667	4,667	4,836	4,789		(122)		(122)		4,667				30	01/01/2047	1.A
3138LH-A2-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026	PAYDOWN		7,957	7,957	8,270	8,184		(227)		(227)		7,957				52	01/01/2047	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					1,090,700	1,035,623	1,047,834	1,040,511		48,740		48,740		1,090,700				5,824	XXX	XXX
3136AC-GN-5	FANNIEMAE-ACES FNMA_13-M3 AGCYSEN SENIOR	09/01/2026	PAYDOWN		43,803	43,803	43,598	43,671		132		132		43,803				250	01/25/2033	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)					43,803	43,803	43,598	43,671		132		132		43,803				250	XXX	XXX
00039K-AC-4	A&D MTG TR ADMT_24-NQM5 WHOLE_CMO _24-NQ	09/01/2026	PAYDOWN		169,841	169,841	169,839	170,239		(398)		(398)		169,841				1,429	11/25/2069	1.A
00039R-AC-9	A&D MORTGAGE TRUST WHOLE_CMO _26-NQM5 14	09/01/2026	PAYDOWN		81,250	81,250	81,249			1		1		81,250				866	07/25/2071	1.A FE
00193H-AC-3	A&D MORTGAGE TRUST ADMT_26-NQM SENIOR WH	09/01/2026	PAYDOWN		75,927	75,927	75,926			1		1		75,927				720	06/25/2071	1.A FE
00249Y-AC-0	A&D MORTGAGE TRUST WHOLE_CMO _24-NQM6 14	09/01/2026	PAYDOWN		151,728	151,728	151,727	152,236		(507)		(507)		151,728				1,098	01/25/2070	1.A
00249Y-AD-8	A&D MORTGAGE TRUST WHOLE_CMO _24-NQM6 14	09/01/2026	PAYDOWN		173,394	173,394	173,393	173,983		(589)		(589)		173,394				1,312	01/25/2070	1.B
020908-AH-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026	PAYDOWN		11,108	11,154	8,737	8,375		2,734		2,734		11,108				111	07/25/2037	1.A FM
02146Q-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026	PAYDOWN		89,503	84,510	79,767			9,736		9,736		89,503				524	08/25/2046	1.A FM
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	09/01/2026	PAYDOWN		5,968	5,981	4,307	2,101		3,867		3,867		5,968				30	06/25/2036	1.A FM
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	09/01/2026	PAYDOWN		12,031	11,893	9,145	10,297		1,733		1,733		12,031				128	08/25/2036	1.A FM
02147V-AA-9	CWA_06-25C SUPSEN WHOLE_CMO _06-25C 6.	09/01/2026	PAYDOWN		3,887	4,739	3,032	1,215		2,672		2,672		3,887				50	10/25/2036	1.A FM
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026	PAYDOWN			(508)	(154)	(154)		154		154						3	04/25/2037	1.A FM
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	08/01/2026	PAYDOWN			261	222	145		(145)		(145)						3	09/25/2037	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
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026	PAYDOWN		3,733	5,539	4,301	2,359		1,374		1,374		3,733				28	07/25/2037	1.A FM
03463Q-AB-2	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	09/01/2026	PAYDOWN		99,515	99,515	99,514	99,777		(262)		(262)		99,515				1,074	08/25/2069	1.A
03463Q-AC-0	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	09/01/2026	PAYDOWN		173,877	173,877	173,877	174,230		(353)		(353)		173,877				1,925	08/25/2069	1.B
03464R-AA-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	09/01/2026	PAYDOWN		311,909	311,909	288,547	297,364		14,545		14,545		311,909				1,280	12/26/2059	1.A
03466F-AD-9	ANGEL OAK MORTGAGE TRUST WHOLE_CMO _25-1	09/01/2026	PAYDOWN		319,873	319,873	319,868	319,926		(53)		(53)		319,873				3,336	10/25/2070	1.B
03466F-AE-7	ANGEL OAK MORTGAGE TRUST WHOLE_CMO _25-1	09/01/2026	PAYDOWN		195,644	195,645	195,643	195,660		(16)		(16)		195,644				2,142	10/25/2070	1.C
03466M-AF-9	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	07/25/2026	PAYDOWN		59,231	59,231	59,231							59,231				277	06/25/2071	1.C Z
03466M-AF-9	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	09/01/2026	PAYDOWN		47,307	47,307	47,307							47,307				562	06/25/2071	1.C FE
03466M-AG-7	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	09/01/2026	PAYDOWN		54,791	54,791	54,790			1		1		54,791				662	06/25/2071	1.F FE
03466M-AG-7	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	07/25/2026	PAYDOWN		68,602	68,602	68,601			1		1		68,602				327	06/25/2071	1.G Z
03466Q-AB-9	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	09/01/2026	PAYDOWN		31,766	31,766	31,766	31,808		(41)		(41)		31,766				256	02/25/2070	1.B
03466Q-AC-7	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	09/01/2026	PAYDOWN		47,810	47,810	47,810	47,830		(20)		(20)		47,810				395	02/25/2070	1.B
03466R-AC-5	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	09/01/2026	PAYDOWN		190,017	190,017	190,015	190,136		(119)		(119)		190,017				1,887	03/25/2070	1.B
034932-AC-7	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	09/01/2026	PAYDOWN		106,617	106,617	106,616	106,782		(165)		(165)		106,617				921	10/25/2069	1.B
034934-AC-3	ANGEL OAK MORTGAGE TRUST WHOLE_CMO 144A	09/01/2026	PAYDOWN		487,725	487,725	487,722	488,735		(1,010)		(1,010)		487,725				4,085	01/25/2070	1.B
034940-AC-0	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	09/01/2026	PAYDOWN		203,130	203,130	203,127	203,139		(10)		(10)		203,130				1,789	09/25/2070	1.B
049915-AA-9	ATLAS SP TRUST ATLX_24-RPL1 SENIOR WHOLE	09/01/2026	PAYDOWN		99,722	99,722	95,546	95,786		3,936		3,936		99,722				630	04/25/2064	1.A
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 SENIOR WHOLE_	09/01/2026	PAYDOWN		21,151	18,669	10,012	9,334		11,817		11,817		21,151				114	02/26/2037	1.A FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 WHOLE_CMO _09	08/01/2026	PAYDOWN		2,722	14,452	11,627	11,685		(8,963)		(8,963)		2,722				108	07/26/2037	4.B FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 WHOLE_CMO _09	09/01/2026	PAYDOWN		4,173	9,800	7,884	7,924		(3,750)		(3,750)		4,173				147	07/26/2037	4.C FM
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO	09/01/2026	PAYDOWN		21,758	21,758	7,170	7,170		14,588		14,588		21,758				47	10/25/2036	1.A FM
059475-AB-9	BANK OF AMERICA ALTERNATIVE LO SUPSEN WH	09/01/2026	PAYDOWN		9,671	18,524	14,429	13,709		(4,039)		(4,039)		9,671				170	06/25/2037	1.A FM
05949T-BF-5	BANK OF AMERICA FUNDING CORPOR SUPSEN WH	09/01/2026	PAYDOWN		363	(789)	(701)	(676)		1,039		1,039		363				18	01/25/2036	1.A FM
05951F-AK-0	BANC OF AMERICA FUNDING CORPOR SENIOR WH	09/01/2026	PAYDOWN		7,728	7,638	6,088	6,975		753		753		7,728				45	01/25/2037	1.A FM
059522-BE-1	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	09/01/2026	PAYDOWN		15,994	16,466	16,300	16,956		(962)		(962)		15,994				75	05/20/2036	3.A FM
059529-AJ-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	09/01/2026	PAYDOWN		17,569	15,127	8,352	8,352		9,217		9,217		17,569				116	09/25/2037	1.A FM
05952F-AK-9	BANC OF AMERICA MORTGAGE SECUR SENIOR WH	09/01/2026	PAYDOWN		16,674	19,363	15,794	17,117		(443)		(443)		16,674				115	05/25/2037	4.C FM
05956Y-AK-4	BANC OF AMERICA FUNDING CORPOR SENIOR WH	09/01/2026	PAYDOWN		324,883	291,949	269,833			55,050		55,050		324,883				2,360	10/28/2036	2.C FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	07/27/2026	PAYDOWN		9,649	10,777	6,346	10,077		(429)		(429)		9,649				25	09/26/2036	2.C FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	09/25/2026	PAYDOWN		24,849	26,947	15,867	25,196		(347)		(347)		24,849				160	09/26/2036	3.A FM
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SENIOR WHO	09/01/2026	PAYDOWN		2,183	2,183	2,207	2,189		(6)		(6)		2,183				22	05/28/2037	1.A FM
073871-BL-8	BEAR STEARNS ALT-A TRUST BALTA WHOLE_CMO	09/01/2026	PAYDOWN		8,832	8,832	5,334	5,334		3,497		3,497		8,832				81	07/25/2036	4.C FM
10568E-AA-0	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	09/01/2026	PAYDOWN		53,036	53,036	51,324	52,215		821		821		53,036				336	09/25/2062	1.A
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026	PAYDOWN		29,142	29,142	25,645	26,067		3,076		3,076		29,142				93	04/25/2060	1.A
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026	PAYDOWN		412,455	412,455	412,447	421,083		(8,629)		(8,629)		412,455				4,139	05/25/2063	1.A
10570P-AA-1	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	09/01/2026	PAYDOWN		433,825	433,825	432,638	433,154		672		672		433,825				3,910	09/25/2054	1.A
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	09/01/2026	PAYDOWN			(167)	(141)	(73)		73		73						1	04/25/2037	1.A FM
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	09/01/2026	PAYDOWN			(181)	(147)	(77)		77		77						1	04/25/2037	1.A FM
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH	08/01/2026	PAYDOWN		40,611	40,611	33,067	17,108		23,503		23,503		40,611				460	10/25/2036	1.A FM
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	09/01/2026	PAYDOWN			(4,003)	(1,611)	(1,611)		1,611		1,611						30	08/25/2037	1.A FM
12554C-AN-8	CIM TRUST CIM_18-J1 SUPSEN WHOLE_CMO _18	09/01/2026	PAYDOWN		195,721	195,721	185,221	183,136		12,585		12,585		195,721				1,060	03/25/2048	1.A
12556M-AB-0	CIM TRUST CIM_19-J1 SUPSEN WHOLE_CMO _19	09/01/2026	PAYDOWN		97,099	97,099	98,404	117,512		(20,412)		(20,412)		97,099				326	08/25/2049	1.A
12558T-AA-5	CIM TRUST CIM_19-J2 WHOLE_CMO _19-J2 144	09/01/2026	PAYDOWN		29,456	29,456	30,192	31,675		(2,219)		(2,219)		29,456				181	10/25/2049	1.A
12566V-AE-2	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO	09/01/2026	PAYDOWN		7,241	16,985	13,159	13,936		(6,695)		(6,695)		7,241				162	04/25/2037	1.A FM
12570D-AA-4	CIM TRUST CIM_23-I1 WHOLE_CMO _23-I1 144	09/01/2026	PAYDOWN		125,877	125,878	125,798	127,745		(1,867)		(1,867)		125,877				1,255	04/25/2058	1.A
126379-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO	07/01/2026	PAYDOWN		4,056	(1,749)	(1,302)	(899)	(85)	5,041		4,956		4,056				20	06/25/2037	5.C FM
12638P-BT-5	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH	09/01/2026	PAYDOWN		20,014	20,014	16,712	16,036		3,978		3,978		20,014				179	04/25/2037	1.A FM
12645Q-AC-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	08/01/2026	PAYDOWN		27,440	27,440	22,690	22,992		4,447		4,447		27,440				144	03/25/2036	6. FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2026	PAYDOWN		4,808	6,640	6,146	5,982		(1,175)		(1,175)		4,808				68	02/27/2037	1.B FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	08/01/2026	PAYDOWN		7,375	7,972	7,379	7,182		193		193		7,375				55	02/27/2037	1.C FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	07/01/2026	PAYDOWN		7,296	7,686	7,115	6,925		371		371		7,296				26	02/27/2037	1.D FM
12646U-AN-8	CREDIT SUISSE COMMERCIAL MORTG SUPSEN WH	09/01/2026	PAYDOWN		15,108	15,108	15,122	15,124		(16)		(16)		15,108				76	03/25/2043	1.A
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO	09/01/2026	PAYDOWN		104,991	104,991	107,333	109,154		(4,164)		(4,164)		104,991				426	10/25/2047	1.A
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	07/01/2026	PAYDOWN			29	22	11		(11)		(11)							03/25/2035	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
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	09/01/2026	PAYDOWN		2,405	2,405	2,261	2,419		(13)		(13)		2,405				19	12/25/2034	1.A FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026	PAYDOWN		10,884	10,895	8,477	4,403		6,481		6,481		10,884				61	10/25/2035	1.A FM
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	09/01/2026	PAYDOWN		624	637	472	343		282		282		624				6	11/25/2035	1.A FM
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	09/25/2026	PAYDOWN		27,988	27,988	22,829	23,015		4,973		4,973		27,988				226	09/25/2035	1.A FM
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	09/01/2026	PAYDOWN				2,759	2,406	353	(2,759)		(2,406)						16	09/25/2035	6. FE
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	09/01/2026	PAYDOWN		5,652	5,690	4,289	2,961		2,691		2,691		5,652				31	11/25/2035	1.A FM
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH	07/01/2026	PAYDOWN		1	1								1					04/25/2036	1.A FM
126694-NV-6	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO	07/01/2026	PAYDOWN		6,484	6,484	3,023	3,023		3,461		3,461		6,484				30	12/25/2035	5.C FM
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	09/01/2026	PAYDOWN		98,202	91,761	80,103	47,633		50,569		50,569		98,202				1,355	01/25/2036	1.A FM
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL_03 SENIOR WH	09/01/2026	PAYDOWN		120,149	120,149	111,739	115,079		5,071		5,071		120,149				1,658	05/25/2033	1.A FM
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL_04 SUPSEN WH	09/01/2026	PAYDOWN		16,071	16,071	16,192	16,132		(60)		(60)		16,071				139	05/25/2034	1.A FM
12674U-AA-1	COOPR RESIDENTIAL MORTGAGE TRU SUPSEN WH	09/01/2026	PAYDOWN		232,676	232,676	232,674	232,696		(19)		(19)		232,676				2,215	06/25/2060	1.A
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH	09/01/2026	PAYDOWN			(87,830)	(71,666)	(32,601)		32,601		32,601						482	10/25/2036	1.A FM
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 SUPSEN WHOLE_	09/25/2026	PAYDOWN		7,925	7,864	5,928	3,302		4,624		4,624		7,925				57	08/25/2037	1.A FM
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH	09/25/2026	PAYDOWN		23,444	24,140	20,851	27,334		(3,890)		(3,890)		23,444				89	04/25/2047	1.A FM
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO	09/01/2026	PAYDOWN		16,003	16,003	15,623	15,730		273		273		16,003				174	07/25/2034	2.A FM
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	09/01/2026	PAYDOWN		10,128	9,989	5,316	3,256		6,872		6,872		10,128				84	12/25/2035	1.A FM
17312F-AL-7	CITIGROUP MORTGAGE SECURITIES SUPSEN WHO	09/01/2026	PAYDOWN		4,472	5,846	5,329	5,355		(882)		(882)		4,472				58	04/25/2037	1.A FM
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO	09/01/2026	PAYDOWN		25,584	25,584	23,691	23,552		2,032		2,032		25,584				199	04/25/2036	5.A FM
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LOAN WHOLE_CMO	09/01/2026	PAYDOWN		26,074	27,034	21,147	23,038		3,036		3,036		26,074				259	06/25/2037	1.A FM
19688N-AA-6	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO	07/01/2026	PAYDOWN		1,809,153	1,809,153	1,809,152	1,815,560		(6,407)		(6,407)		1,809,153				17,021	04/25/2068	1.A
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	09/01/2026	PAYDOWN		2,681	2,681	2,352	1,941		740		740		2,681				25	09/25/2035	5.C FM
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	09/01/2026	PAYDOWN		1,597	1,597	1,532	1,531		67		67		1,597				12	12/25/2038	1.A FM
22757N-AA-6	CROSS MORTGAGE TRUST CROSS_23 WHOLE_CMO	09/01/2026	PAYDOWN		184,467	184,467	184,466	185,063		(596)		(596)		184,467				2,011	11/25/2068	1.A
24381J-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO	09/01/2026	PAYDOWN		23,378	23,378	18,498	18,737		4,641		4,641		23,378				56	11/25/2066	1.A FE
24381T-AF-2	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO	09/01/2026	PAYDOWN		42,362	42,362	42,362							42,362				433	06/25/2071	1.C FE
26840-AA-5	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	09/01/2026	PAYDOWN		146,254	146,254	145,888	147,392		(1,138)		(1,138)		146,254				1,313	02/27/2068	1.A
26846V-AA-2	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	09/01/2026	PAYDOWN		162,626	162,626	162,624	162,659		(32)		(32)		162,626				1,503	01/25/2055	1.A
26847B-AF-4	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	09/01/2026	PAYDOWN		77,071	77,072	77,070			1		1		77,071				626	06/25/2071	1.A FE
281907-AA-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	09/01/2026	PAYDOWN		445,732	445,732	445,724	445,827		(95)		(95)		445,732				4,102	01/26/2060	1.A
281917-AD-6	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	09/01/2026	PAYDOWN		67,449	67,449	67,449	67,527		(78)		(78)		67,449				734	06/25/2070	1.B
31739M-AC-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO	09/25/2026	PAYDOWN		391,295	391,295	352,412	359,968		31,327		31,327		391,295				1,088	09/26/2061	1.A FE
36167Y-AA-6	GCAT GCAT_21-NQM7 WHOLE_CMO _21-NQM7 144	09/01/2026	PAYDOWN		10,496	10,496	8,724	8,925		1,570		1,570		10,496				33	08/25/2066	1.A
36171H-AB-5	GCAT TRUST GCAT_25-NQM2 WHOLE_CMO _25-NQ	09/01/2026	PAYDOWN		192,813	192,814	192,813	193,049		(235)		(235)		192,813				1,679	04/25/2070	1.A
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH	09/01/2026	PAYDOWN			245	175	175		(175)		(175)						2	11/19/2035	1.A FM
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH	09/01/2026	PAYDOWN		46,617	46,617	15,303	16,229		31,313	926	30,387		46,617				92	09/25/2036	1.A FM
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO	09/01/2026	PAYDOWN		2,459	4,423	4,041	4,004	1,331	(2,876)		(1,545)		2,459				51	03/25/2036	3.A FM
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO	07/01/2026	PAYDOWN		1,454	2,440	2,229	2,208	734	(1,489)		(755)		1,454				12	03/25/2036	3.B FM
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH	09/01/2026	PAYDOWN		7,259	7,259	5,472	2,141		5,118		5,118		7,259				22	03/25/2046	1.A FM
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO	09/01/2026	PAYDOWN		2,073	2,073	2,079	2,080		(7)		(7)		2,073				19	06/25/2035	1.A FM
36258F-AA-7	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO	09/01/2026	PAYDOWN		21,615	21,615	22,132	23,260		(1,645)		(1,645)		21,615				171	05/25/2050	1.A
36262D-AA-6	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO	09/01/2026	PAYDOWN		275,519	275,520	281,891	293,113		(17,594)		(17,594)		275,519				1,457	07/25/2050	1.A
36262P-AB-7	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO	09/01/2026	PAYDOWN		192,487	192,487	193,269	184,872		7,616		7,616		192,487				839	03/25/2052	1.A
36277V-AB-7	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	07/01/2026	PAYDOWN		19,572	19,572	19,571							19,572				93	09/25/2066	1.C Z
36277V-AB-7	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	09/01/2026	PAYDOWN		63,400	63,400	63,400			1		1		63,400				748	09/25/2066	1.C FE
362918-AA-2	GS MORTGAGE SECURITIES TRUST G WHOLE_CMO	09/01/2026	PAYDOWN		359,028	359,028	358,077	361,680		(2,652)		(2,652)		359,028				4,220	08/25/2053	1.A FE
362934-AA-9	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	09/25/2026	PAYDOWN		537,787	537,787	537,787	537,787						537,787				4,744	12/25/2065	1.A FE
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH	09/01/2026	PAYDOWN		3,650	2,130	1,896	1,272		2,378		2,378		3,650				30	04/25/2036	1.A FM
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	09/01/2026	PAYDOWN		7,830	7,830	5,199	5,199		2,631		2,631		7,830				51	10/19/2035	1.A FM
442935-AA-0	HOWL SECURITIES TRUST HOWL_26 WHOLE_CMO	09/25/2026	PAYDOWN		80,976	80,979	77,338			3,638		3,638		80,976				42	07/25/2056	3.A Z
442935-AB-8	HOWL SECURITIES TRUST HOWL_26 WHOLE_CMO	09/25/2026	PAYDOWN		17,610	17,610	16,562			1,047		1,047		17,610				9	07/25/2056	3.A Z
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO	09/01/2026	PAYDOWN			(29,757)	(19,515)	(11,181)		11,181		11,181						147	02/25/2036	1.A FM
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH	09/01/2026	PAYDOWN		63,263	63,263	46,389	46,389		16,873		16,873		63,263				369	05/25/2035	2.C FM
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH	09/01/2026	PAYDOWN		11,457	11,457	9,002	9,002		2,456		2,456		11,457				127	05/25/2035	4.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
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH	07/01/2026	PAYDOWN		47,588	47,588	37,388	37,388		10,200		10,200		47,588				218	05/25/2035	5.A FM
45660L-LR-8	INDYMAC INDX MORTGAGE LOAN TRU WHOLE_CMO	09/01/2026	PAYDOWN		7,133	7,133	3,527	3,527		3,606		3,606		7,133				22	06/25/2035	1.A FM
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH	09/01/2026	PAYDOWN		2,254	2,254	1,838	2,039		215		215		2,254				13	12/25/2035	1.A FM
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	09/25/2026	PAYDOWN		1,412	1,412	1,234	1,367		45		45		1,412				11	06/25/2036	2.C FM
46591F-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		1,869	1,869	1,911	1,891		(22)		(22)		1,869				13	11/25/2049	1.A
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		196,553	196,553	199,102	197,933		(1,380)		(1,380)		196,553				1,174	03/25/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		117,591	117,591	120,365	126,903		(9,312)		(9,312)		117,591				607	07/25/2050	1.A
46592X-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		103,584	103,584	104,086	104,062		(477)		(477)		103,584				420	04/25/2052	1.A
46594R-AP-0	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/20/2026	PAYDOWN		374,122	374,122	374,122							374,122				3,099	09/20/2056	1.A FE
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO	09/01/2026	PAYDOWN		2,879	2,753	2,301	1,915		964		964		2,879				44	12/25/2035	4.A FM
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO	08/01/2026	PAYDOWN		1,906	1,906	1,593	1,326		580		580		1,906				15	12/25/2035	4.B FM
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO	09/01/2026	PAYDOWN		17,039	17,090	15,488	15,989		1,050		1,050		17,039				134	03/25/2036	1.A FM
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/01/2026	PAYDOWN			(3,253)	(2,475)	(1,055)		1,055		1,055						15	07/25/2036	1.A FM
466306-AA-5	JP MORGAN ALTERNATIVE LOAN TRU SENIOR WH	08/25/2026	PAYDOWN		114,528	110,143	56,942			57,587		57,587		114,528				1,250	11/25/2036	1.A FM
466306-AA-5	JP MORGAN ALTERNATIVE LOAN TRU SENIOR WH	09/25/2026	PAYDOWN		13,679	4,260	2,202			11,477		11,477		13,679				320	11/25/2036	1.B FM
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		168,557	168,557	171,487	170,728		(2,171)		(2,171)		168,557				1,136	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		141,704	141,704	140,410	140,562		1,142		1,142		141,704				768	05/25/2047	1.A
46649K-AA-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		3,364	3,364	3,396	3,472		(108)		(108)		3,364				21	10/25/2048	1.A
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		37,167	37,167	37,782	38,383		(1,217)		(1,217)		37,167				216	09/25/2048	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	09/01/2026	PAYDOWN		7,730	7,730	7,937	8,919		(1,188)		(1,188)		7,730				60	05/25/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	09/01/2026	PAYDOWN		46,045	46,046	46,950	46,493		(448)		(448)		46,045				209	12/25/2048	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	09/01/2026	PAYDOWN		54,971	54,971	55,829	60,108		(5,137)		(5,137)		54,971				442	12/25/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		33,044	33,047	33,460	34,434		(1,389)		(1,389)		33,044				162	02/25/2050	1.A
46651G-AE-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		56,651	56,651	57,739	57,891		(1,240)		(1,240)		56,651				277	02/25/2050	1.A
46651X-AQ-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		72,118	72,118	75,440	78,256		(6,138)		(6,138)		72,118				421	06/25/2050	1.A
46651Y-AC-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		233,245	233,245	238,242	250,874		(17,628)		(17,628)		233,245				1,149	05/25/2050	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		246,332	246,332	253,122	238,831		7,501		7,501		246,332				1,214	05/25/2050	1.A
46654C-AE-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		113,484	113,484	114,353	113,660		(176)		(176)		113,484				532	02/26/2052	1.A
46654T-AC-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		447,122	447,122	446,703	427,740		19,382		19,382		447,122				1,929	06/25/2052	1.A
46656A-AA-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		48,123	48,123	44,657	44,996		3,127		3,127		48,123				424	01/25/2063	1.A
46656N-AA-7	JP MORGAN MORTGAGE TRUST WHOLE_CMO _23-D	09/01/2026	PAYDOWN		3,078	3,078	2,942	2,946		132		132		3,078				23	07/25/2063	1.A
46656N-AQ-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/25/2026	PAYDOWN		65,095	65,095	62,760	62,799		2,295		2,295		65,095				482	07/25/2063	1.B
46658J-AB-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/20/2026	PAYDOWN		79,774	79,774	79,774	79,774						79,774				748	02/25/2055	1.A
46658J-AC-0	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/20/2026	PAYDOWN		79,210	79,209	79,209	79,209						79,210				793	02/25/2055	1.A
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT_07-5 SENIOR WH	09/01/2026	PAYDOWN		43,003	43,024	33,394	36,902		6,101		6,101		43,003				412	06/25/2037	1.A FM
55283W-AA-9	MFA TRUST MFRA_21-NQM2 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		20,570	20,570	15,530	16,048		4,521		4,521		20,570				33	11/25/2064	1.A
55285W-AA-7	MFA TRUST MFRA_23-NQM2 WHOLE_CMO _23-NQM	09/01/2026	PAYDOWN		163,539	163,539	156,738	161,013		2,526		2,526		163,539				1,375	03/26/2068	1.A
576434-V9-2	MASTR ALTERNATIVE LOANS TRUST SUPSEN WHO	09/01/2026	PAYDOWN		4,002	4,006	3,446	2,555		1,447		1,447		4,002				34	12/25/2035	1.A FM
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO	09/01/2026	PAYDOWN		48,917	50,680	44,092	29,617		19,300		19,300		48,917				564	07/25/2036	1.A FM
60416S-PY-0	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_	07/01/2026	CALL 100.0000		5,000	5,000	5,000	5,000						5,000				95	07/01/2031	1.B FE
60416S-PZ-7	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_	08/01/2026	CALL 100.0000		10,000	10,000	10,000	10,000						10,000				228	07/01/2037	1.B FE
61749W-AH-0	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH	09/01/2026	PAYDOWN		37,789	37,789	5,896	6,341		31,894	446	31,448		37,789				42	08/25/2036	1.A FM
61755G-AS-2	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH	08/01/2026	PAYDOWN			(4,074)	(2,547)	(1,458)		1,458		1,458						10	08/25/2037	3.B FM
61759F-AN-1	MORGAN STANLEY REREMIC TRUST M SUPSEN WH	09/01/2026	PAYDOWN			164	81	87		(81)	6	(87)						2	08/26/2047	1.A FM
664761-AA-1	NORTHERN ASSET TRUST NORTHE_23 WHOLE_CMO	09/25/2026	PAYDOWN		195,030	195,030	195,030	195,030						195,030				946	12/25/2053	1.A Z
673919-AL-0	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO	08/12/2026	PAYDOWN		2,007,240	2,007,240	2,007,209	2,021,148		(13,908)		(13,908)		2,007,240				25,837	06/25/2063	1.A
673921-AA-0	OBX TRUST OBX_23-NQM9 SENIOR WHOLE_CMO _	09/01/2026	PAYDOWN		145,402	145,402	145,400	145,991		(589)		(589)		145,402				1,950	10/25/2063	1.A
673930-AE-3	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	09/25/2026	PAYDOWN		81,058	81,058	81,057			1		1		81,058				381	07/26/2066	1.A Z
673930-AH-6	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	09/25/2026	PAYDOWN		59,508	59,508	59,508							59,508				285	07/26/2066	1.E Z
67449L-AG-6	ONSLOW BAY FINANCIAL LLC WHOLE_CMO _25-N	09/01/2026	PAYDOWN		419,866	419,866	419,866	419,892		(25)		(25)		419,866				3,648	10/25/2065	1.C
693684-AM-4	PSMC TRUST PSMC_20-1 WHOLE_CMO _20-1 144	09/01/2026	PAYDOWN		168,512	168,512	175,764	179,485		(10,973)		(10,973)		168,512				1,091	01/25/2050	1.A
69375B-AM-9	PSMC_19-3 WHOLE_CMO _19-3 144A 3.500%	09/01/2026	PAYDOWN		23,395	23,395	23,922	24,360		(965)		(965)		23,395				75	11/25/2049	1.A
693964-AA-6	PRKCM TRUST PRKCM_23-AFC2 SENIOR WHOLE_C	09/01/2026	PAYDOWN		632,616	632,616	632,612	633,275		(659)		(659)		632,616				6,509	06/25/2058	1.A
693965-AA-3	PRPM LLC PRPM_23-NQM1 WHOLE_CMO _23-NQM1	07/01/2026	PAYDOWN		4,887,541	4,887,541	4,886,458	4,959,692		(72,151)		(72,151)		4,887,541				25,391	01/25/2068	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
693981-AA-0	PRKCM TRUST PRKCM_23-AFC1 WHOLE_CMO _23-	09/01/2026	PAYDOWN		246,110	246,110	246,133	247,568		(1,458)		(1,458)		246,110				2,696	02/25/2058	1.A
74162J-AB-3	PRIME MORTGAGE TRUST PRIME_07 WHOLE_CMO	09/01/2026	PAYDOWN			27,368	20,786	23,949		(23,949)		(23,949)						276	04/25/2037	1.A FM
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR SENIOR AB	08/01/2026	PAYDOWN		23,389	23,389	22,773	23,117		271		271		23,389				105	06/17/2039	1.A FE
74391E-AC-5	PRP ADVISORS LLC WHOLE_CMO _25-NQM1 144A	09/01/2026	PAYDOWN		255,561	255,561	255,560	255,557		4		4		255,561				3,001	11/25/2069	1.B
74448N-AA-2	PRP ADVISORS LLC WHOLE_CMO _25-RPL4 144A	09/25/2026	PAYDOWN		90,666	90,666	84,081	84,581		6,085		6,085		90,666				439	05/25/2055	1.A
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	09/01/2026	PAYDOWN		31,458	47,599	34,207	27,702		3,756		3,756		31,458				566	11/25/2036	1.A FM
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	09/01/2026	PAYDOWN		45,406	68,703	37,099	37,099		8,307		8,307		45,406				785	11/25/2036	1.A FM
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO	09/01/2026	PAYDOWN		106,777	159,880	80,603	80,603		26,174		26,174		106,777				1,493	09/25/2037	1.A FM
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO	09/01/2026	PAYDOWN		75,141	69,758	46,756	46,756		28,385		28,385		75,141				1,619	10/25/2037	1.A FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE WHOLE_CMO	09/01/2026	PAYDOWN		2,297	2,297	1,306	1,306		992		992		2,297				21	01/25/2037	1.A FM
74937Y-AA-6	WOODWARD CAPITAL MANAGEMENT WHOLE_CMO _2	09/01/2026	PAYDOWN		534,027	534,027	534,018	534,131		(104)		(104)		534,027				5,026	04/26/2055	1.A
74938K-AA-5	WOODWARD CAPITAL MANAGEMENT RC WHOLE_CMO	09/01/2026	PAYDOWN		150,125	150,125	150,123	150,279		(154)		(154)		150,125				1,414	08/25/2044	1.A
74941Q-AB-2	WOODWARD CAPITAL MANAGEMENT RC WHOLE_CMO	09/01/2026	PAYDOWN		224,840	224,840	224,837	225,134		(294)		(294)		224,840				2,075	09/25/2044	1.A
74942T-AA-8	WOODWARD CAPITAL MANAGEMENT RC WHOLE_CMO	09/01/2026	PAYDOWN		203,397	203,397	203,396	203,520		(123)		(123)		203,397				1,903	01/25/2045	1.A
74942T-AB-6	WOODWARD CAPITAL MANAGEMENT RC WHOLE_CMO	09/01/2026	PAYDOWN		130,538	130,538	130,536	130,616		(77)		(77)		130,538				1,232	01/25/2045	1.A
74942C-AA-7	WOODWARD CAPITAL MANAGEMENT WHOLE_CMO _2	09/01/2026	PAYDOWN		310,793	310,793	310,787	310,874		(81)		(81)		310,793				2,885	05/25/2055	1.A
749580-AG-1	RESIDENTIAL FUNDING MORTGAGE S SUPSEN WH	09/01/2026	PAYDOWN		24,874	36,724	28,348	28,348		(3,473)		(3,473)		24,874				434	05/25/2037	1.A FM
749583-AE-0	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH	09/01/2026	PAYDOWN			14,187	12,613	11,936		(11,936)		(11,936)						73	02/25/2037	5.C FM
75115F-AD-2	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	09/25/2026	PAYDOWN		44,916	49,727	47,913			(2,998)		(2,998)		44,916				348	10/25/2046	1.A FM
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO	09/01/2026	PAYDOWN		11,027	11,772	10,548	10,548		479		479		11,027				85	02/25/2035	5.C FM
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I WHOLE_CMO	09/01/2026	PAYDOWN		4,162	6,323	4,961	4,950		(787)		(787)		4,162				71	03/25/2036	3.A FM
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I WHOLE_CMO	07/01/2026	PAYDOWN		1,274	2,608	2,046	2,041		(768)		(768)		1,274				12	03/25/2036	3.B FM
761120-AE-4	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH	07/01/2026	PAYDOWN			(4,233)	(2,180)	(2,393)		2,180	(212)	2,392							04/25/2037	1.A FM
761120-AH-7	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH	07/01/2026	PAYDOWN			(4,086)	(2,104)	(2,309)		2,104	(205)	2,309							04/25/2037	1.A FM
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO	07/25/2026	PAYDOWN			(725)	(250)	(85)		85		85							09/25/2036	1.A FM
79582G-AA-2	SALUDA GRADE ALTERNATIVE MORTG WHOLE_CMO	09/01/2026	PAYDOWN		777,503	777,503	776,358	775,537		1,965		1,965		777,503				8,444	06/25/2053	1.A
805564-QA-2	SAXON ASSET SECURITIES TRUST S SUB WHOLE	09/01/2026	PAYDOWN		195,730	195,730	145,262	193,636		2,093		2,093		195,730				626	08/25/2035	1.A FM
81746F-AG-0	SEQUOIA MORTGAGE TRUST SEMT_17 SUPSEN WH	09/01/2026	PAYDOWN		35,272	35,272	36,089	36,241		(969)		(969)		35,272				205	09/25/2047	1.A
81746V-AG-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH	09/01/2026	PAYDOWN		84,465	84,465	80,804	80,364		4,101		4,101		84,465				488	03/25/2048	1.A
81748A-AA-2	SEQUOIA MORTGAGE TRUST SEMT_20 SUPSEN WH	09/01/2026	PAYDOWN		163,741	163,741	167,118	169,790		(6,049)		(6,049)		163,741				803	04/25/2050	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20 WHOLE_CMO	09/01/2026	PAYDOWN		38,915	38,915	39,875	41,132		(2,217)		(2,217)		38,915				267	03/25/2050	1.A
82281E-AA-5	SHELLPOINT CO-ORIGINATOR TRUST WHOLE_CMO	07/01/2026	PAYDOWN		2,621	2,621	2,549	2,506		115		115		2,621				8	11/25/2046	1.A
85213X-AA-9	SPRUCE HILL MORTGAGE ACQUISITI WHOLE_CMO	09/01/2026	PAYDOWN		71,885	71,885	64,558	66,123		5,762		5,762		71,885				432	07/25/2057	1.A
86359B-JV-4	STRUCTURED ASSET SECURITIES CO WHOLE_CMO	09/01/2026	PAYDOWN		136,623	136,623	135,769	135,244		1,379		1,379		136,623				871	03/25/2034	1.A FM
87267T-AA-9	TOORAK MORTGAGE TRUST TRK_21-1 SENIOR WH	09/01/2026	PAYDOWN		108,481	108,481	108,142	107,030		1,451		1,451		108,481				365	11/25/2056	1.A
89175J-AE-0	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE	09/03/2026	3RDPARTY		1,940,839	2,000,000	1,947,441	1,949,481		3,010		3,010		1,952,490		(11,651)	(11,651)	16,544	10/25/2057	1.D
89175V-AD-5	TOWD POINT MORTGAGE TRUST TPMT MEZZANIN	09/03/2026	3RDPARTY		1,961,993	2,000,000	1,957,327	1,964,186		1,488		1,488		1,965,674		(3,681)	(3,681)	17,889	03/25/2058	1.E
89177J-AD-0	TOWD POINT MORTGAGE TRUST TPMT MEZZANIN	09/21/2026	3RDPARTY		2,897,105	3,000,000	2,884,223	2,895,657		4,777		4,777		2,900,434		(3,330)	(3,330)	33,669	12/25/2058	1.A
92538B-AA-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO	09/01/2026	PAYDOWN		232,336	232,336	198,357	211,444		20,892		20,892		232,336				378	10/25/2063	1.A
92538Q-AA-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO	09/01/2026	PAYDOWN		16,549	16,549	14,319	14,618		1,932		1,932		16,549				87	10/25/2066	1.A
927958-AA-6	VISIO 2023-1 TRUST VISIO_23-1 WHOLE_CMO	07/30/2026	PAYDOWN		4,263,670	4,263,670	4,263,664	4,300,255		(36,584)		(36,584)		4,263,670				43,055	03/25/2058	1.A FE
92841W-AA-7	VISTA POINT SECURITIZATION TRU WHOLE_CMO	09/01/2026	PAYDOWN		68,015	68,015	68,015	67,830		185		185		68,015				691	01/25/2055	1.A FE
92842D-AA-8	VISTA POINT SECURITIZATION TRU WHOLE_CMO	09/01/2026	PAYDOWN		428,533	428,533	428,528	428,504		28		28		428,533				3,958	04/25/2055	1.A FE
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	09/01/2026	PAYDOWN		3,722	3,722	3,112	3,394		328		328		3,722				34	06/25/2033	1.A FM
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	09/01/2026	PAYDOWN		16,887	14,107	6,796	7,625		9,262		9,262		16,887				61	03/25/2047	1.A FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	09/01/2026	PAYDOWN		25,355	13,813	11,620	12,668		12,686		12,686		25,355				276	07/25/2046	1.A FM
939336-T2-9	WASHINGTON MUTUAL MSC MORTGAGE SENIOR WH	09/01/2026	PAYDOWN		9,446	9,446	8,838	9,190		255		255		9,446				85	08/25/2038	1.A FM
93934F-BC-5	WASHINGTON MUTUAL ALTERNATIVE WHOLE_CMO	09/01/2026	PAYDOWN		3,829	6,264	5,668	5,660		(1,831)		(1,831)		3,829				55	09/25/2035	3.A FM
93934F-HC-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO	09/25/2026	PAYDOWN		28,812	28,812	27,716	27,811		1,001		1,001		28,812				182	12/25/2035	3.A FM
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH	09/25/2026	PAYDOWN		13,795	10,723	9,215	8,849		4,947		4,947		13,795				178	02/25/2036	5.C FM
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO	09/01/2026	PAYDOWN		42,509	36,560	30,893	29,812		12,697		12,697		42,509				303	04/25/2046	1.A FM
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH	09/01/2026	PAYDOWN		10,727	10,892	9,504	8,910		1,817		1,817		10,727				48	10/25/2046	3.A FM
949831-AA-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	09/01/2026	PAYDOWN		11,902	11,902	12,069	12,698		(796)		(796)		11,902				70	07/26/2049	1.A
949831-AF-8	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	09/01/2026	PAYDOWN		10,926	10,926	10,871	10,849		77		77		10,926				55	07/26/2049	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
94985J-BQ-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	09/01/2026	PAYDOWN		27,999	34,178	30,331	32,069		(4,070)		(4,070)		27,999				330	06/25/2037	1.A FM
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	09/01/2026	PAYDOWN		606	606	621	611		(5)		(5)		606				4	11/25/2048	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	09/01/2026	PAYDOWN		423,526	423,526	434,349	428,411		(4,884)		(4,884)		423,526				2,881	09/25/2049	1.A
97651L-AC-5	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO	09/01/2026	PAYDOWN		39,145	39,145	38,154	37,489		1,656		1,656		39,145				165	06/20/2045	1.A
97654D-AG-1	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO	09/01/2026	PAYDOWN		125,221	125,221	120,339	126,637		(1,417)		(1,417)		125,221				729	08/20/2045	1.A
267954-AA-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	07/01/2026	PAYDOWN		189,051	189,051	189,487			(436)		(436)		189,051				856	06/25/2060	1.A Z
267954-AA-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	09/01/2026	PAYDOWN		350,263	350,268	351,075			(807)		(807)		350,268				3,994	06/25/2060	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					40,452,566	40,633,208	39,753,850	37,839,600	2,333	434,954	961	436,326		40,471,232		(18,662)	(18,662)	348,354	XXX	XXX
05611V-AC-5	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM	08/15/2026	PAYDOWN		406,626	406,626	406,067	406,292		334		334		406,626				3,423	02/15/2039	1.A
05611V-AE-1	BX TRUST SENIOR_CMBS _24-XL4 144A 6.00	08/15/2026	PAYDOWN		60,568	60,568	60,719	60,696		(128)		(128)		60,568				547	02/15/2039	1.A
05614K-AH-5	BX TRUST SENIOR_CMBS 144A 5.440% 04/1	07/10/2026	ANGERTPSG1		1,692,966	1,685,532	1,657,191	1,740,006					(82,814)	1,685,532	28,341	7,434	35,775	6,257	04/15/2030	2.C FE
05620H-AC-5	BX COMMERCIAL MORTGAGE TRUST B SUB SENIO	09/15/2026	PAYDOWN		363,342	363,342	363,342							363,342				4,774	04/15/2043	1.D FE
05620H-AE-1	BX COMMERCIAL MORTGAGE TRUST B SUB SENIO	09/15/2026	PAYDOWN		162,116	162,116	162,116							162,116				2,212	04/15/2043	1.G FE
072925-AG-5	BAY VIEW FEDERAL SAVINGS AND L SUB SUB_C	07/10/2026	ANGERTPSG1		22,961,800	22,910,000	22,910,000	22,910,000						22,910,000		51,800	51,800	106,197	05/15/2035	2.C FE
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SENIOR_CM	09/01/2026	PAYDOWN				22,510	10,090		(10,090)		(10,090)						468	08/15/2052	1.A FE
123917-AC-0	BX TRUST BX_26-CIP SUB SENIOR_CMBS _26-C	08/15/2026	PAYDOWN		130,727	113,160	113,160			17,567		17,567		130,727				461	05/15/2038	1.D FE
123917-AE-6	BX TRUST BX_26-CIP SUB SENIOR_CMBS _26-C	08/15/2026	PAYDOWN		105,615	105,615	105,615							105,615				505	05/15/2038	1.G FE
12531Y-AV-0	CFCRE COMMERCIAL MORTGAGE TRUS SUB SUB_C	09/01/2026	PAYDOWN		1,291,091	1,291,092	1,329,822	1,292,249		(1,158)		(1,158)		1,291,091				12,523	05/10/2058	1.A
12591Y-BF-1	COMM MORTGAGE TRUST COMM_14-UB SUB SUB_C	09/01/2026	PAYDOWN		156,983	156,983	161,266	157,200		(217)		(217)		156,983				915	06/10/2047	1.A
12593Q-BH-2	COMM MORTGAGE TRUST COMM_15-CR SUB SUB_C	09/01/2026	PAYDOWN		62,619	62,619	64,554	63,158		(539)		(539)		62,619				609	10/13/2048	1.A
12631D-BE-2	COMM MORTGAGE TRUST COMM_14-CR SUB SUB_C	09/01/2026	PAYDOWN		237,834	237,834	246,327	236,532		1,302		1,302		237,834				3,150	05/10/2047	1.A
12636F-BP-7	COMM MORTGAGE TRUST COMM_15-LC SUB SUB_C	09/01/2026	PAYDOWN		36,689	36,689	35,971	36,539		150		150		36,689				291	10/13/2048	1.A
17323V-BD-6	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	09/01/2026	PAYDOWN		27,840	27,840	28,673	27,891		(52)		(52)		27,840				174	04/10/2048	1.A
23312V-AH-9	DEUTSCHE BANK COMMERCIAL MORTG AM SUB_CM	08/01/2026	PAYDOWN		7,000,000	7,000,000	7,209,600	7,023,002		(23,002)		(23,002)		7,000,000				31,654	08/12/2049	1.A
23312V-AJ-5	DEUTSCHE BANK COMMERCIAL MORTG SUB SUB_C	09/01/2026	PAYDOWN		5,947,941	5,947,941	6,125,974	5,969,107		(21,166)		(21,166)		5,947,941				32,416	08/12/2049	1.B
29429E-AH-4	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB	07/01/2026	PAYDOWN		5,000,000	5,000,000	5,150,000	5,022,735		(22,735)		(22,735)		5,000,000				12,813	07/10/2049	1.A
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET PRELCF MU	09/01/2026	PAYDOWN		115,795	115,795	119,287	118,157		(2,362)		(2,362)		115,795				1,166	08/10/2042	1.G
36186V-AA-9	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNI_	09/10/2026	VARIOUS		234,856	234,856	269,002	262,669		(27,812)		(27,812)		234,856				2,372	12/10/2043	1.C Z
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET SENIOR MU	09/01/2026	PAYDOWN		168,713	168,713	168,691	168,641		72		72		168,713				1,457	07/10/2050	2.A FE
36186X-AE-7	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B	09/10/2026	PAYDOWN				21,538	15,960		(15,960)		(15,960)						286	07/10/2050	2.A FE
36250G-AU-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	09/01/2026	PAYDOWN		1,191,173	1,191,173	1,226,830	1,193,698		(2,525)		(2,525)		1,191,173				11,504	05/10/2050	1.A
36250H-AK-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	09/01/2026	PAYDOWN		2,854,050	2,854,050	2,939,566	2,849,606		4,445		4,445		2,854,050				10,326	11/10/2047	1.A
36264B-AJ-9	GPMT LTD GPMT_21-FL3 SENIOR_CMBS _21-FL3	07/10/2026	ANGERTPSG1		9,976,939	10,000,000	10,025,000	10,306,890		(41,951)		(41,951)		10,264,939		(288,000)	(288,000)	45,232	07/18/2035	2.B FE
38012L-AA-7	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT	09/10/2026	PAYDOWN		20,003	20,003	20,003	20,003						20,003				179	05/10/2051	1.E
38013A-AB-8	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT	09/01/2026	PAYDOWN		86,632	86,632	86,626	86,595		37		37		86,632				808	05/10/2050	1.G FE
38013A-AC-6	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B	09/10/2026	REDEMPTION 0.0000				31,863	24,549		(24,549)		(24,549)						433	05/10/2050	1.G FE
40442A-AE-9	HOSPITALITY INVESTORS TRUST 20 SENIOR_CM	07/15/2026	PAYDOWN		625,948	625,948	626,503	635,387		(9,440)		(9,440)		625,948				3,841	07/15/2039	1.A
40442A-AG-4	HOSPITALITY INVESTORS TRUST 20 SENIOR_CM	07/15/2026	PAYDOWN		680,000	680,000	680,554	690,215		(10,215)		(10,215)		680,000				4,681	07/15/2039	1.A
46590M-AV-2	JPMORGAN CHASE COMMERCIAL MORT AM SUB_CM	09/01/2026	PAYDOWN		8,176,370	8,176,370	8,421,620	8,221,070		(44,701)		(44,701)		8,176,370				26,469	08/15/2049	1.A
46639J-AK-6	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C	07/01/2026	PAYDOWN		3,633,916	3,633,916	3,652,620	3,633,916						3,633,916				12,444	12/15/2047	1.A
46639N-AW-1	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C	09/01/2026	PAYDOWN		44,143	44,143	46,567	44,130		13		13		44,143				257	07/15/2045	1.A
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM	07/01/2026	PAYDOWN		931,946	931,946	959,902	930,666		1,280		1,280		931,946				3,192	09/15/2047	1.A
46642N-BJ-4	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C	07/01/2026	PAYDOWN		1,776,000	1,776,000	1,741,331	1,752,548		23,452		23,452		1,776,000				6,679	09/15/2047	1.A
46645J-AG-7	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C	07/01/2026	PAYDOWN		4,821,913	4,821,913	4,966,536	4,835,988		(14,075)		(14,075)		4,821,913				17,175	12/15/2048	1.A
47232X-AA-6	JEFFRIES MILITARY HOUSING TRUS LCF MUNIT	09/01/2026	PAYDOWN		46,366	46,366	49,221	48,762		(2,396)		(2,396)		46,366				521	06/10/2055	1.G FE
55284A-AJ-7	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM	07/10/2026	ANGERTPSG1		9,993,750	10,000,000	9,993,750	10,037,241		(26,643)		(26,643)		10,010,598		(16,848)	(16,848)	38,510	10/21/2036	2.A FE
55284J-AJ-8	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM	07/10/2026	ANGERTPSG1		5,233,594	5,250,000	5,043,156	5,198,130		(48,971)		(48,971)		5,149,159		84,434	84,434	16,509	02/19/2037	2.B FE
55284J-AL-3	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM	07/10/2026	ANGERTPSG1		1,848,815	1,875,000	1,800,888	1,856,345		(19,657)		(19,657)		1,836,688		12,127	12,127	6,365	02/19/2037	2.C FE
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY C SENIOR MU	08/01/2026	VARIOUS		218,682	218,682	204,763	208,899		9,784		9,784		218,682				5,729	08/01/2050	1.E FE
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	09/01/2026	PAYDOWN		2,445	2,445	2,436	2,441		5		5		2,445				15	05/15/2046	1.A
61762M-BZ-3	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	09/01/2026	PAYDOWN		16,028,228	16,028,228	15,428,895	16,028,228						16,028,228				161,317	07/15/2046	1.A
61765D-AX-6	MORGAN STANLEY CAPITAL I TRUST SUB_CMBS	09/01/2026	PAYDOWN		53,660	53,660	53,438	53,614		46		46		53,660				366	05/15/2048	1.A
61766E-BJ-3	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	09/01/2026	PAYDOWN		752,919	752,919	775,493	755,295		(2,376)		(2,376)		752,919				4,648	05/15/2049	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
..61766N-BF-1	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	09/01/2026 .	PAYDOWN		6,000,000	6,000,000	6,179,974	6,025,125		(25,125)		(25,125)		6,000,000				49,605	09/15/2049 .	1.A
..61767F-AJ-0	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	08/01/2026 .	PAYDOWN		2,975,124	2,975,124	2,381,733	2,921,734		53,390		53,390		2,975,124				17,355	08/17/2049 .	1.A
. 61767F-BE-0	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	08/01/2026 .	PAYDOWN		7,000,000	7,000,000	7,209,776	7,007,099		(7,099)		(7,099)		7,000,000				36,587	08/15/2049 .	1.A
..67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS L MUNITAX_B	09/01/2026 .	VARIOUS		212,763	212,763	221,934	219,997		(7,234)		(7,234)		212,763				5,808	09/01/2050 .	1.G FE
..69292B-AC-1	PLYM COMMERCIAL MORTGAGE TRUST MEZZANIN	09/15/2026 .	PAYDOWN		317,836	317,836	317,836							317,836				2,844	03/16/2043 .	1.D FE
..69292B-AE-7	PLYM COMMERCIAL MORTGAGE TRUST MEZZANIN	09/15/2026 .	PAYDOWN		265,435	265,435	265,435							265,435				2,469	03/16/2043 .	1.G FE
..90983V-AA-1	UNITED COMMUNITIES LLC SECURED MUNITAX_B	09/15/2026 .	VARIOUS		304,950	304,950	289,277	292,982		11,968		11,968		304,950				8,555	09/15/2051 .	2.C FE
..91831U-AE-7	VNO MORTGAGE TRUST VNDO_16-350 SUB_CMBS	07/01/2026 .	PAYDOWN		4,500,000	4,500,000	4,516,505	4,499,847		153		153		4,500,000				14,635	01/10/2035 .	1.A
..92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C	07/01/2026 .	PAYDOWN		1,886,348	1,886,348	1,968,381	1,942,371		(56,023)		(56,023)		1,886,348				6,882	05/15/2047 .	1.A
..92939G-AJ-6	WFLD MORTGAGE TRUST WFLD_14-MO SUB_CMBS	08/01/2026 .	PAYDOWN		6,016,000	6,016,000	4,775,722	4,775,722		1,240,278		1,240,278		6,016,000				38,276	08/10/2031 .	4.C
..92939H-BA-2	WF-RBS COMMERCIAL MORTGAGE TRU AM SUB_CM	07/01/2026 .	PAYDOWN		155,482	155,482	160,143	155,532		(50)		(50)		155,482				545	10/17/2057 .	1.A
..92939H-BC-8	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C	09/01/2026 .	PAYDOWN		1,689,141	1,689,141	1,672,250	1,685,508		3,633		3,633		1,689,141				5,392	10/15/2057 .	1.A
..94989M-AK-5	WELLS FARGO COMMERCIAL MORTGAG SUB_CMBS	09/01/2026 .	PAYDOWN		980,750	980,755	996,337	979,824		932		932		980,755				9,616	07/15/2058 .	1.A
..95000F-AV-8	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM	07/01/2026 .	PAYDOWN		6,760,410	6,760,410	6,963,148	6,766,713		(6,303)		(6,303)		6,760,410				17,938	07/15/2048 .	1.A
..95000H-BL-5	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	09/01/2026 .	PAYDOWN		11,500,000	11,500,000	11,770,373	11,530,408		(30,408)		(30,408)		11,500,000				104,104	10/15/2049 .	1.A
..95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE	09/01/2026 .	PAYDOWN				13,309	4,663		(4,663)		(4,663)						307	01/15/2052 .	1.A FE
..95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE	09/01/2026 .	PAYDOWN				23,485	11,300		(11,300)		(11,300)						506	08/15/2052 .	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					165,725,852	165,720,959	165,234,604	163,753,965		847,916		847,916	(82,814)	165,874,909	28,341	(149,053)	(120,712)	923,294	XXX	XXX
..03755H-AL-7	APEX CREDIT CLO LLC APEXC_18-1 SUB ABS_A	07/10/2026 .	ANGERTPSG1		12,176,641	12,175,000	12,175,000	12,175,000						12,175,000		1,641	1,641	172,137	04/25/2031 .	2.B FE
..03769H-AC-1	APIDOS CLO APID_21-37A MEZZANIN ABS_ABS	09/15/2026 .	PAYDOWN		410,000	410,000	398,110	401,510		8,490		8,490		410,000				9,231	10/23/2034 .	1.C FE
..04942U-AL-0	ATLAS SENIOR LOAN FUND LTD ATC SENIOR AB	07/10/2026 .	ANGERTPSG1		9,032,628	9,000,000	8,887,500	8,948,359		6,318		6,318		8,954,677		77,950	77,950	134,725	10/24/2031 .	2.B FE
..09630A-AL-0	BLUEMOUNTAIN CLO LTD BLUEM_18 MEZZANIN A	07/10/2026 .	ANGERTPSG1		7,200,689	7,200,000	7,200,000	7,200,000						7,200,000		689	689	106,237	10/25/2030 .	2.C FE
..12553D-AY-3	CIFC FUNDING LTD CIFC_19-1A MEZSEC ABS_A	08/26/2026 .	3RDPARTY		5,252,735	5,250,000	5,264,721	5,264,428		(6,828)		(6,828)		5,257,600		(4,864)	(4,864)	106,229	10/20/2037 .	1.F FE
..17180W-AS-4	CIFC FUNDING LTD CIFC_18-2 MEZSEC ABS_AB	08/26/2026 .	3RDPARTY		1,005,724	1,000,000	1,005,886			(153)		(153)		1,005,733		(9)	(9)	23,967	10/20/2037 .	2.C FE
..20633K-AN-8	CONCORD MUSIC ROYALTIES LLC TU SEC ABS_A	09/15/2026 .	PAYDOWN		5,000,000	5,000,000	5,068,778	5,068,607		(68,607)		(68,607)		5,000,000				127,097	10/22/2074 .	1.E FE
..30167A-AE-3	EXETER AUTOMOBILE RECEIVABLES SUB ABS_AB	09/09/2026 .	3RDPARTY		11,411,410	11,499,000	11,497,777			3		3		11,497,780		(86,370)	(86,370)	119,436	10/15/2032 .	1.F FE
..39962*-AA-2	GROVE STREET WH LLC SENIOR ABS_ABS 4.7	09/16/2026 .	REDEMPTION 100.0000		5,064,011	5,064,011	5,064,011	4,481,026						5,064,011				67,295	05/13/2039 .	1.G PL
..39962*-AB-0	GROVE STREET WH LLC SUB ABS_ABS 5.750%	09/16/2026 .	REDEMPTION 100.0000		581,313	581,313	581,313	545,455						581,313				9,940	05/13/2039 .	2.C PL
..39962*-AC-8	GROVE STREET WH LLC SUB ABS_ABS 7.500%	09/16/2026 .	REDEMPTION 100.0000		377,853	377,853	377,853	354,545						377,853				4,669	05/13/2039 .	3.C PL
..39962*-AD-6	GROVE STREET WH LLC JSEC ABS_ABS 11.000	09/16/2026 .	REDEMPTION 100.0000		261,591	261,591	261,591	245,455						261,591				4,741	05/13/2039 .	4.C PL
..50190A-AV-4	LCM LTD PARTNERSHIP LCM_17A MEZZANIN ABS	07/10/2026 .	ANGERTPSG1		7,019,802	7,000,000	7,000,000	7,000,000						7,000,000		19,802	19,802	115,964	10/15/2031 .	2.C FE
..50200J-AL-5	LCM LTD PARTNERSHIP LCM_27A MEZZANIN ABS	07/10/2026 .	ANGERTPSG1		6,017,013	6,000,000	6,000,000	6,000,000						6,000,000		17,013	17,013	97,624	07/16/2031 .	2.A FE
..53035*-AA-6	LIBERTY CLO I DESIGNATED ACTIV ABS_ABS	07/10/2026 .	PAYDOWN		49,350,946	49,350,946	49,350,946	49,350,946						49,350,946				774,683	09/05/2035 .	2.C PL
..61036*-AA-8	MONROE CAPITAL STARR CLO I LLC ABS_ABS	08/15/2026 .	PAYDOWN		24,258,117	24,258,117	24,258,117	24,258,117						24,258,117				452,953	12/13/2031 .	1.F PL
..610368-AA-6	MONROE CAPITAL STARR CLO II LL ABS_ABS	08/15/2026 .	PAYDOWN		24,957,073	24,957,073	24,957,073	24,957,073						24,957,073				466,004	12/13/2031 .	1.F PL
..83613J-AA-1	SOUND POINT CLO LTD SNDPT_18-3 SUB ABS_A	07/27/2026 .	PAYDOWN		245,691	245,691	240,777	241,511		4,179		4,179		245,691				6,036	10/26/2031 .	4.B FE
..89413C-AE-7	TRAPEZA CDO LLC TRAP_06-10A SENIOR ABS_A	09/22/2026 .	3RDPARTY		2,678,597	3,000,000	2,471,081	2,500,477		24,636		24,636		2,525,112		153,485	153,485	64,728	07/06/2041 .	2.B FE
..03770W-AE-1	APIDOS CLO LTD APID_24-48 ABS_ABS _48 14	08/06/2026 .	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				30,192	07/27/2037 .	1.C FE
..03770W-AJ-0	APIDOS CLO LTD APID_24-48 MEZZANIN ABS_A	08/06/2026 .	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,743	07/27/2037 .	2.C FE
..03880X-AL-0	ARBOR REALTY COLLATERALIZED LO ABS_ABS _	07/10/2026 .	ANGERTPSG1		14,892,108	15,000,000	14,925,000	14,985,940		5,398		5,398		14,991,338		(99,230)	(99,230)	76,490	01/15/2037 .	2.B FE
..04941Y-AN-9	ATLAS SENIOR LOAN FUND LTD ATC MEZZANIN	07/10/2026 .	ANGERTPSG1		13,573,971	13,525,000	13,525,000	13,525,000						13,525,000		48,971	48,971	194,004	07/26/2031 .	1.G FE
..05874X-AS-8	BALLYROCK CLO LTD BALLY_20-14 ABS_ABS _1	07/20/2026 .	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				21,519	07/20/2037 .	1.F FE
..09203W-AU-9	BLACK DIAMOND CLO LTD BLACK_16 MEZZANIN	07/10/2026 .	ANGERTPSG1		9,518,839	9,500,000	9,500,000	9,500,000						9,500,000		18,839	18,839	135,292	04/26/2031 .	2.B FE
..09626Q-BG-1	BLUEMOUNTAIN CLO LTD BLUEM_14 ABS_ABS _1	07/21/2026 .	3RDPARTY		9,045,000	9,000,000	9,000,000	9,000,000						9,000,000		45,000	45,000	163,634	10/20/2030 .	2.C FE
..09626Y-AW-0	BLUEMOUNTAIN CLO LTD BLUEM_13 SENIOR ABS	07/10/2026 .	ANGERTPSG1		12,535,928	12,500,000	12,500,000	12,500,000						12,500,000		35,928	35,928	187,220	10/22/2030 .	1.C FE
..09628J-AL-5	BLUEMOUNTAIN CLO LTD BLUEM_15 SENIOR ABS	07/20/2026 .	PAYDOWN		73,576	73,576	71,792	72,629		948		948		73,576				918	04/21/2031 .	1.A FE
..13876G-AN-8	CANYON CLO LTD CANYC_17-1R SENIOR ABS_AB	07/15/2026 .	PAYDOWN		3,080,000	3,080,000	3,022,866	3,042,035		37,965		37,965		3,080,000				46,205	07/15/2030 .	1.A FE
..26244R-AC-5	DRYDEN SENIOR LOAN DRSLF_17-54 ABS_ABS _	07/25/2026 .	PAYDOWN		1,000,000	1,000,000	930,310	971,743		28,257		28,257		1,000,000				16,068	10/19/2029 .	1.A FE
..26251Y-AC-0	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	07/20/2026 .	PAYDOWN		1,000,000	1,000,000	964,000	981,387		18,613		18,613		1,000,000				13,490	07/18/2030 .	1.A FE
..34963D-AG-0	FORTRESS CREDIT BSL LIMITED FC MEZZANIN	09/29/2026 .	3RDPARTY		11,561,140	11,600,000	11,559,864			945		945		11,560,809		331	331	172,517	07/20/2034 .	2.C FE
..34966P-AG-0	FORTRESS CREDIT BSL LIMITED FC MEZZANIN	08/26/2026 .	3RDPARTY		3,636,835	3,634,000	3,653,231	3,652,685		(11,615)		(11,615)		3,641,070		(4,236)	(4,236)	76,207	10/23/2037 .	1.F FE
..39055T-AU-2	GREAT LAKES CLO LTD GRTLK _15 MEZZANIN A	07/16/2026 .	PAYDOWN		1,377,840	1,377,840	1,377,840	1,377,840						1,377,840				27,310	01/16/2030 .	1.A FE
..44331D-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	07/15/2026 .	PAYDOWN		3,836,903	3,836,903	3,836,903	3,836,903						3,836,903				46,331	10/15/2030 .	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
50188G-AW-3	LCM LTD PARTNERSHIP LCM_18A MEZZANIN ABS	07/10/2026	ANGERTPSG1		14,040,072	14,000,000	14,000,000	14,000,000						14,000,000		40,072	40,072	212,210	04/20/2031	1.G FE
55821Y-AC-0	MADISON PARK FUNDING LTD MDPK SENIOR ABS	07/27/2026	PAYDOWN		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				17,340	04/25/2037	1.C FE
55821Y-AG-1	MADISON PARK FUNDING LTD MDPK MEZZANIN A	07/27/2026	PAYDOWN		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				136,815	04/25/2037	2.B FE
60688H-AB-1	MMCAPS FUNDING XVIII LTD SENIOR ABS_ABS	08/26/2026	3RDPARTY		3,254,841	3,581,000	3,189,349			14,869		14,869		3,204,218			50,624	26,358	12/26/2039	1.A FE
67100S-AJ-5	OHA CREDIT FUNDING 19 LTD OAKC MEZZANIN	09/18/2026	PAYDOWN		2,450,000	2,450,000	2,450,000	2,450,000						2,450,000				67,790	07/20/2037	2.C FE
67109Y-BJ-2	OHA CREDIT PARTNERS XII LTD OA ABS_ABS	07/16/2026	PAYDOWN		5,900,000	5,900,000	5,900,000	5,900,000						5,900,000				98,653	04/23/2037	2.C FE
67110U-BG-3	OHA LOAN FUNDING LTD ABS_ABS _16-1RR 144	08/28/2026	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				97,376	07/20/2037	2.C FE
67115W-BA-7	OAK HILL CREDIT PARTNERS OAKC ABS_ABS _1	08/11/2026	PAYDOWN		500,000	500,000	500,000	500,000						500,000				11,435	04/20/2037	2.C FE
67591Q-AA-4	OCTAGON INVESTMENT PARTNERS 36 SUB ABS_A	07/15/2026	PAYDOWN		10,000,000	10,000,000	9,953,512	10,016,739		(16,739)		(16,739)		10,000,000				236,719	04/15/2031	4.A FE
67591U-AL-1	OCTAGON INVESTMENT PARTNERS 36 MEZZANIN	07/10/2026	ANGERTPSG1		14,525,732	14,500,000	14,500,000	14,500,000						14,500,000			25,732	226,355	04/15/2031	1.F FE
69703L-AJ-7	PALMER SQUARE CLO 2024-2 LTD P MEZZANIN	07/25/2026	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,304	07/20/2037	2.C FE
78485K-AL-9	STARWOOD COMMERCIAL MORTGAGE T ABS_ABS	07/10/2026	ANGERTPSG1		10,914,514	11,000,000	11,000,000	11,000,000						11,000,000		(85,487)	(85,487)	58,144	11/15/2038	2.B FE
83011Y-AA-2	SIXTH STREET CLO LTD SIXST_24 ABS_ABS _2	07/24/2026	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				13,011	07/24/2037	1.A FE
83608G-AU-0	SOUND POINT CLO LTD SNDPT_13-1 ABS_ABS	07/10/2026	ANGERTPSG1		7,521,722	7,500,000	7,500,000	7,500,000						7,500,000		21,722	21,722	102,185	01/26/2031	2.C FE
83609Y-AJ-5	SOUND POINT CLO LTD SNDPT_13-3 ABS_ABS	07/21/2026	3RDPARTY		12,740,000	13,000,000	13,000,000	13,000,000						13,000,000		(260,000)	(260,000)	241,397	04/18/2031	2.C FE
83610J-AJ-5	SOUND POINT CLO LTD SNDPT_18-1 MEZZANIN	07/10/2026	ANGERTPSG1		8,022,610	8,000,000	8,000,000	8,000,000						8,000,000		22,610	22,610	125,841	04/15/2031	1.G FE
87165Y-AJ-2	SYMPHONY CLO LTD SYMP_18-19A MEZZANIN AB	07/10/2026	ANGERTPSG1		4,499,889	4,487,179	4,487,179	4,487,179						4,487,179		12,710	12,710	68,772	04/16/2031	1.G FE
87166D-AA-6	SYMPHONY CLO LTD SYMP_18-19A ABS_ABS _01	07/27/2026	3RDPARTY		9,229,250	9,500,000	9,500,000	9,500,000						9,500,000		(270,750)	(270,750)	248,820	04/16/2031	3.C FE
89643B-AA-9	TRINITAS CLO LTD TRNTS_24-29 ABS_ABS _29	08/11/2026	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,800	07/23/2037	1.A FE
92325Q-AN-7	VENTURE CDO LTD VENTR_18-32A MEZZANIN AB	07/10/2026	ANGERTPSG1		9,515,598	9,500,000	9,500,000	9,500,000						9,500,000		15,598	15,598	148,275	07/18/2031	2.A FE
92331N-AJ-5	VENTURE CDO LTD VENTR_17-30A MEZZANIN AB	07/23/2026	3RDPARTY		9,486,750	9,750,000	9,750,000	9,750,000						9,750,000		(263,250)	(263,250)	188,010	01/15/2031	2.C FE
92916W-AJ-8	ING INVESTMENT MANAGEMENT CLO MEZZANIN A	07/10/2026	ANGERTPSG1		9,026,062	9,000,000	9,000,000	9,000,000						9,000,000		26,062	26,062	123,547	04/25/2031	2.A FE
92916X-AQ-0	ING INVESTMENT MANAGEMENT CLO SUB ABS_AB	07/10/2026	ANGERTPSG1		9,006,451	9,000,000	9,000,000	9,000,000						9,000,000		6,451	6,451	145,525	10/18/2031	2.A FE
92917C-AN-2	ING INVESTMENT MANAGEMENT CLO SUB ABS_AB	07/10/2026	ANGERTPSG1		14,679,312	14,650,000	14,650,000	14,650,000						14,650,000		29,312	29,312	240,946	10/15/2030	1.E FE
92917J-AN-7	VOYA CLO LTD VOYA_18-2A MEZZANIN ABS_ABS	07/10/2026	ANGERTPSG1		6,510,255	6,500,000	6,500,000	6,500,000						6,500,000		10,260	10,260	103,799	07/15/2031	2.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					439,457,032	440,776,093	439,507,380	411,892,589		46,679		46,679		439,850,430		(393,394)	(393,394)	7,062,263	XXX	XXX
24553*-AL-5	DELAMBRE 2025-1 LLC ABS_ABS 9.625% 12/	07/17/2026	VARIOUS		2,340,693	2,340,693	2,340,693	2,243,065						2,340,693				56,250	12/30/2055	3.C PL
297908-AE-1	EUCLID 2025-1 LLC ABS_ABS 6.080% 12/30	07/17/2026	VARIOUS		327,519	327,519	327,519	245,661						327,519				5,027	12/30/2055	1.G PL
297908-AH-4	EUCLID 2025-1 LLC ABS_ABS 7.625% 12/30	07/17/2026	VARIOUS		98,182	98,182	98,182	73,649						98,182				1,880	12/30/2055	2.B PL
297908-AL-5	EUCLID 2025-1 LLC ABS_ABS 9.625% 12/30	07/17/2026	VARIOUS		2,283,229	2,283,229	2,283,229	1,733,726						2,283,229				54,982	12/30/2055	3.C PL
31502*-AL-2	FERMI 2025-1 LLC ABS_ABS 9.625% 12/30/	07/21/2026	VARIOUS		2,172,624	2,172,624	2,172,624	2,069,341						2,172,624				52,105	12/30/2055	3.C PL
36806B-AL-2	GAUS 2025-1 LLC ABS_ABS 9.625% 12/30/5	07/17/2026	VARIOUS		1,785,224	1,785,224	1,785,224	1,666,642						1,785,224				42,516	12/30/2055	3.C PL
41363*-AA-3	HARRELL 2023-1 LLC SRSEC ABS_ABS 5.193	08/24/2026	VARIOUS		1,152,401	1,152,401	1,152,401	819,624		2		2		1,152,401				13,800	01/15/2038	1.A PL
41363*-AB-1	HARRELL 2023-1 LLC SUBSEC ABS_ABS 5.37	07/23/2026	VARIOUS		414,273	414,273	414,273	310,959						414,273				5,547	01/15/2038	1.C PL
41363*-AC-9	HARRELL 2023-1 LLC SUBSEC ABS_ABS 6.20	07/23/2026	VARIOUS		231,783	231,783	231,783	173,309						231,783				3,510	01/15/2038	1.F PL
41363*-AD-7	HARRELL 2023-1 LLC SUBSEC ABS_ABS 7.16	07/23/2026	VARIOUS		1,796,006	1,796,006	1,796,006	1,143,232						1,796,006				28,525	01/15/2038	2.B PL
41363*-AE-5	HARRELL 2023-1 LLC SUBSEC ABS_ABS 10.63	07/23/2026	VARIOUS		259,038	259,038	259,038	193,833						259,038				6,727	01/15/2038	3.B PL
41363*-AF-2	HARRELL 2023-1 LLC SUBSEC ABS_ABS 13.46	07/23/2026	VARIOUS		225,011	225,011	225,011	168,007						225,011				7,398	01/15/2038	4.B PL
42300*-AM-1	HEIN 2025-1 LLC ABS_ABS 9.630% 12/30/5	07/21/2026	VARIOUS		2,258,916	2,258,916	2,258,916	2,156,040						2,258,916				54,211	12/30/2055	3.C PL
46523#-AA-5	ISSERLIS 2023-1 LLC SRSEC ABS_ABS 5.19	08/20/2026	VARIOUS		10,048,535	10,048,535	10,048,535	10,048,535						10,048,535				169,651	01/15/2038	1.A PL
46523#-AA-5	ISSERLIS 2023-1 LLC SRSEC ABS_ABS 5.19	07/24/2026	VARIOUS		1,577,585	1,577,585	1,577,585	1,200,835						1,577,585				20,166	01/15/2038	1.A PL
46523#-AB-3	ISSERLIS 2023-1 LLC SUBSEC ABS_ABS 5.3	08/20/2026	VARIOUS		2,284,745	2,284,745	2,284,745	2,284,745						2,284,745				40,184	01/15/2038	1.C PL
46523#-AB-3	ISSERLIS 2023-1 LLC SUBSEC ABS_ABS 5.3	07/24/2026	VARIOUS		360,993	360,993	360,993	267,123						360,993				4,818	01/15/2038	1.C PL
46523#-AC-1	ISSERLIS 2023-1 LLC SUBSEC ABS_ABS 6.2	08/20/2026	VARIOUS		1,058,026	1,058,026	1,058,026	1,058,026						1,058,026				21,474	01/15/2038	1.F PL
46523#-AC-1	ISSERLIS 2023-1 LLC SUBSEC ABS_ABS 6.2	07/24/2026	VARIOUS		165,656	165,656	165,656	122,580						165,656				2,553	01/15/2038	1.F PL
46523#-AD-9	ISSERLIS 2023-1 LLC SUBSEC ABS_ABS 7.1	08/20/2026	VARIOUS		988,829	988,829	988,829	988,829						988,829				24,696	01/15/2038	2.B PL
46523#-AD-9	ISSERLIS 2023-1 LLC SUBSEC ABS_ABS 7.1	07/24/2026	VARIOUS		1,497,677	1,497,677	1,497,677	1,014,029						1,497,677				26,339	01/15/2038	2.B PL
46523#-AE-7	ISSERLIS 2023-1 LLC SUBSEC ABS_ABS 10.6	08/20/2026	VARIOUS		1,271,378	1,271,378	1,271,378	1,271,378						1,271,378				43,816	01/15/2038	3.B PL
46523#-AE-7	ISSERLIS 2023-1 LLC SUBSEC ABS_ABS 10.6	07/24/2026	VARIOUS		199,496	199,496	199,496	147,620						199,496				5,213	01/15/2038	3.B PL
46523#-AF-4	ISSERLIS 2023-1 LLC SUBSEC ABS_ABS 13.4	08/20/2026	VARIOUS		761,133	761,133	761,133	761,133						761,133				33,488	01/15/2038	4.B PL
46523#-AF-4	ISSERLIS 2023-1 LLC SUBSEC ABS_ABS 13.4	07/24/2026	VARIOUS		118,260	118,260	118,260	87,508						118,260				3,958	01/15/2038	4.B PL
47931*-AD-7	JOHNSTON 2023-1 LLC SUBSEC ABS_ABS 7.1	07/23/2026	VARIOUS		2,031,315	2,031,315	2,031,315	1,531,022		4		4		2,031,315				34,335	01/15/2038	2.B PL
G1739*-AA-7	BYLSMA 2022-1 LTD ABS_ABS 5.713% 10/15	07/23/2026	REDEMPTION 100.0000		3,258,158	3,258,158	3,290,009	3,287,071		(28,913)		(28,913)		3,258,158				43,618	10/15/2035	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
..G1739*-AB-5	BYLSMA 2022-1 LTD ABS_ABS 5.833% 10/15	07/23/2026	REDEMPTION 100.0000		1,014,049	1,014,049	1,043,893	1,041,128		(27,079)		(27,079)		1,014,049				13,883	10/15/2035	1.C PL
..G1739*-AC-3	BYLSMA 2022-1 LTD ABS_ABS 3.825% 10/15	07/23/2026	REDEMPTION 100.0000		424,201	424,201	444,994	443,077		(18,876)		(18,876)		424,201				6,515	10/15/2035	1.F PL
..G1739*-AD-1	BYLSMA 2022-1 LTD ABS_ABS 3.895% 10/15	07/23/2026	VARIOUS		519,110	519,110	521,717	521,485		(2,375)		(2,375)		519,110				8,629	10/15/2035	2.B PL
..G1739*-AE-9	BYLSMA 2022-1 LTD ABS_ABS 0.790% 10/15	07/23/2026	REDEMPTION 100.0000		46,354	46,354	49,134	48,896		(2,542)		(2,542)		46,354				1,055	10/15/2035	3.B PL
..G1739*-AF-6	BYLSMA 2022-1 LTD ABS_ABS 0.988% 10/15	07/23/2026	REDEMPTION 100.0000		31,606	31,606	31,606	31,606						31,606				1,054	10/15/2035	4.B PL
..G1928*-AA-8	CASALS 2022-1 LTD ABS_ABS 5.713% 10/15	07/23/2026	REDEMPTION 100.0000		1,546,650	1,546,650	1,562,509	1,516,184		(14,397)		(14,397)		1,546,650				20,558	10/15/2035	1.A PL
..G1928*-AB-6	CASALS 2022-1 LTD ABS_ABS 5.833% 10/15	07/23/2026	REDEMPTION 100.0000		495,558	495,558	510,290	494,521		(13,366)		(13,366)		495,558				6,736	10/15/2035	1.C PL
..G1928*-AC-4	CASALS 2022-1 LTD ABS_ABS 3.232% 10/15	07/23/2026	VARIOUS		206,303	206,303	216,571	209,603		(9,322)		(9,322)		206,303				3,146	10/15/2035	1.F PL
..G1928*-AD-2	CASALS 2022-1 LTD ABS_ABS 3.126% 10/15	07/23/2026	VARIOUS		374,910	374,910	376,570	346,326		(1,513)		(1,513)		374,910				6,110	10/15/2035	2.B PL
..G1928*-AE-0	CASALS 2022-1 LTD ABS_ABS 9.659% 10/15	07/23/2026	VARIOUS		31,378	31,378	32,744	25,736		(1,249)		(1,249)		31,378				676	10/15/2035	3.B PL
..G1928*-AF-7	CASALS 2022-1 LTD ABS_ABS 1.065% 10/15	07/23/2026	VARIOUS		22,640	22,640	22,644	18,959		(3)		(3)		22,640				725	10/15/2035	4.B PL
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					45,679,444	45,679,444	45,811,208	41,765,043		(119,629)		(119,629)		45,679,444				875,874	XXX	XXX
..08862B-AB-1	BHG SECURITIZATION TRUST BHG_2 SUB ABS_A	08/17/2026	PAYDOWN		95,265	95,265	79,040	93,395		1,869		1,869		95,265				190	10/17/2034	1.A FE
..12512X-AB-9	CCG RECEIVABLES TRUST CCG_23-1 ABS_ABS _	08/14/2026	PAYDOWN		310,094	310,094	312,124	310,321		(226)		(226)		310,094				2,133	09/16/2030	1.A FE
..12579E-AA-3	CMHAT 2026P1 TRUST SENIOR ABS_ABS 4.00	08/31/2026	PAYDOWN		123,350	123,350	146,988			(23,639)		(23,639)		123,350				719	08/25/2057	1.A Z
..12579E-AB-1	CMHAT 2026P1 TRUST SENIOR ABS_ABS 0.00	08/25/2026	PAYDOWN		15,380	15,380	9,298			6,081		6,081		15,380					08/25/2057	1.D Z
..12579E-AC-9	CMHAT 2026P1 TRUST SENIOR ABS_ABS 0.00	08/31/2026	PAYDOWN		10,647	10,647	3,304			7,343		7,343		10,647					08/25/2057	1.G Z
..12815C-AA-1	CABRILLO LOAN FUNDING TRUST SENIOR ABS_A	09/25/2026	PAYDOWN		202,973	202,973	202,973							202,973				1,801	12/31/2055	1.A Z
..12815C-AB-9	CABRILLO LOAN FUNDING TRUST SENIOR ABS_A	09/25/2026	PAYDOWN		36,904	36,904	36,904							36,904				319	12/31/2055	1.A Z
..12815C-AC-7	CABRILLO LOAN FUNDING TRUST SENIOR ABS_A	09/25/2026	PAYDOWN		7,359	7,359	7,359							7,359				52	12/31/2055	1.B Z
..19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS	08/21/2026	VARIOUS		2,335,584	2,554,186	2,179,713	2,233,716		8,293		8,293		2,242,009		93,575	93,575	6,698	07/25/2051	1.A FE
..19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS	07/25/2026	PAYDOWN		62,795	62,795	53,588	54,916		7,879		7,879		62,795				84	07/25/2051	1.A FE
..19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2	08/21/2026	3RDPARTY		233,146	258,334	206,506	214,024		429		429		214,453		18,693	18,693	982	07/26/2055	1.A FE
..19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2	09/25/2026	PAYDOWN		137,484	137,484	136,358	136,514		970		970		137,484				506	07/26/2055	1.A FE
..19424W-AC-1	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2	09/25/2026	PAYDOWN		28,843	28,843	28,842	28,840		4		4		28,843				127	07/26/2055	1.C FE
..19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS	08/21/2026	3RDPARTY		117,194	130,215	103,048	105,696		423		423		106,119		11,075	11,075	376	06/25/2052	1.A FE
..19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS	07/25/2026	PAYDOWN		3,297	3,297	2,609	2,676		621		621		3,297				5	06/25/2052	1.A FE
..28166L-AA-2	EDVESTINU PRIVATE EDUCATION LO SENIOR AB	09/25/2026	PAYDOWN		2,428	2,428	2,159	2,218		210		210		2,428				7	11/25/2045	1.A FE
..28627L-AA-5	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB	09/25/2026	PAYDOWN		617,585	617,585	626,139	359,778		(8,392)		(8,392)		617,585				5,659	08/25/2049	1.A FE
..300188-AA-7	EVERGREEN BORROWER TRUST ABS_ABS 9.000	09/25/2026	PAYDOWN		1,269,640	1,269,640	1,408,674			(139,034)		(139,034)		1,269,640				12,375	03/30/2046	1.G PL
..300188-AB-5	EVERGREEN BORROWER TRUST ABS_ABS 9.000	09/25/2026	PAYDOWN		121,043	121,043	133,803			(12,761)		(12,761)		121,043				1,180	03/30/2046	2.C PL
..30296#-AG-1	FP SOLAR FINANCE HOLDINGS LLC ABS_ABS	07/10/2026	PAYDOWN		185,593	185,593	185,593	185,593						185,593				3,267	07/29/2028	1.E PL
..30296#-AH-9	FP SOLAR FINANCE HOLDINGS LLC ABS_ABS	07/10/2026	PAYDOWN		127,496	127,496	127,496	127,496						127,496				2,967	07/29/2028	2.A PL
..30332Y-AM-3	FIP MASTER FUNDING LLC FI_26-1 SENIOR AB	09/15/2026	PAYDOWN		6,250	6,250	6,250							6,250				51	03/15/2056	1.A FE
..35040V-AB-5	FOUNDATION FINANCE TRUST ABS_ABS _24-2 1	07/21/2026	3RDPARTY		1,772,597	1,789,372	1,789,182	1,789,176		5		5		1,789,181		(16,584)	(16,584)	9,067	03/15/2050	1.D FE
..35040V-AB-5	FOUNDATION FINANCE TRUST ABS_ABS _24-2 1	07/15/2026	PAYDOWN		43,011	43,011	43,006	43,006		5		5		43,011				177	03/15/2050	1.D FE
..35040W-AB-3	FOUNDATION FINANCE TRUST FFIN SUB ABS_AB	07/21/2026	3RDPARTY		3,118,334	3,128,109	3,127,551	3,127,155		(27)		(27)		3,127,128		(8,795)	(8,795)	16,911	04/15/2050	1.D FE
..35040W-AB-3	FOUNDATION FINANCE TRUST FFIN SUB ABS_AB	07/15/2026	PAYDOWN		68,508	68,508	68,496	68,488		21		21		68,508				300	04/15/2050	1.D FE
..35042P-AA-8	FOUNDATION FINANCE TRUST FFIN ABS_ABS _2	09/15/2026	PAYDOWN		465,287	465,288	465,276	464,972		316		316		465,287				1,652	01/15/2042	1.A FE
..38081E-AA-9	GOLDEN BEAR GLDN_16-1A SENIOR ABS_ABS _1	09/20/2026	PAYDOWN		155,691	155,691	155,691	155,691						155,691				2,919	09/20/2047	1.A FE
..38217T-AA-3	GOODGREEN TRUST GOODG_20-1 ABS_ABS _20-1	09/15/2026	PAYDOWN		16,330	16,330	13,600	13,643		2,686		2,686		16,330					04/15/2055	1.A FE
..38218E-AA-5	GOODGREEN TRUST GOODG_19-2A SENIOR ABS_A	09/15/2026	PAYDOWN		52,726	52,726	43,763	43,031		9,695		9,695		52,726					04/15/2055	1.A FE
..39571M-AD-0	GREENSKY HOME IMPROVEMENT ISSU ABS_ABS _	09/25/2026	PAYDOWN		50,191	50,191	50,189	50,190		1		1		50,191				461	06/25/2059	1.A FE
..39571N-AC-0	GREENSKY HOME IMPROVEMENT ISSU ABS_ABS _	08/20/2026	3RDPARTY		3,348,828	3,333,333	3,332,317	3,332,375		82		82		3,332,457		16,371	16,371	27,585	03/25/2060	1.A FE
..39571X-AD-6	GREENSKY HOME IMPROVEMENT ISSU ABS_ABS _	09/25/2026	PAYDOWN		153,683	153,683	153,670	153,382		301		301		153,683				1,301	10/27/2059	1.A FE
..39571Y-AA-0	GREENSKY HOME IMPROVEMENT ISSU ABS_ABS _	09/11/2026	3RDPARTY		10,485,856	10,578,000	10,577,776			(55)		(55)		10,577,721		(91,865)	(91,865)	128,925	05/15/2041	1.A FE
..42770Q-AA-0	HERO FUNDING TRUST HERO_14-2A ABS_ABS _1	09/20/2026	PAYDOWN		149,058	149,058	148,956	148,969		89		89		149,058				(1,089)	09/21/2040	1.A FE
..42770I-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS	09/20/2026	PAYDOWN		49,738	49,738	49,722	50,332		(594)		(594)		49,738				143	09/20/2041	1.A FE
..54405B-AA-4	LORDCAP GREEN TRUST ABS_ABS 6.652% 08/	08/31/2026	PAYDOWN		15,957	15,957	15,957	15,957						15,957				862	08/30/2042	1.F PL
..55067@-AA-0	LUX AETERNA 2022-1 LLC ABS_ABS 4.000%	09/20/2026	PAYDOWN		3,519,718	3,519,718	3,419,406	3,429,968		89,750		89,750		3,519,718				24,274	10/01/2050	1.D PL
..55068*-AA-1	LUX AETERNA 2022-2 LLC ABS_ABS 4.000%	09/20/2026	PAYDOWN		4,028,906	4,028,906	3,914,082	3,930,007		98,899		98,899		4,028,906				26,456	10/01/2050	1.F PL
..56847P-AC-7	MARINER FINANCE ISSUANCE TRUST SUB ABS_A	07/20/2026	PAYDOWN		25,767	25,767	25,760	25,767						25,767				88	12/20/2034	1.A PL
..56847P-AE-3	MARINER FINANCE ISSUANCE TRUST SUB ABS_A	07/20/2026	PAYDOWN		1,972,000	1,972,000	1,971,431	1,971,855		145		145		1,972,000				7,921	12/20/2034	1.A 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
63941F-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	08/21/2026	3RDPARTY		719,792	744,242	662,375	702,648		7,028		7,028		709,676		10,116	10,116	3,509	11/15/2068	1.A FE
63941F-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	08/15/2026	PAYDOWN		54,337	54,337	48,360	51,301		3,037		3,037		54,337				173	11/15/2068	1.A FE
63941K-AB-1	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	09/15/2026	PAYDOWN		6,993	6,993	6,501	6,710		283		283		6,993				24	11/15/2068	1.A FE
63941L-AB-9	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	08/21/2026	3RDPARTY		209,485	212,574	204,032	208,505		1,147		1,147		209,652		(167)	(167)	1,381	12/15/2059	1.A FE
63941L-AB-9	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	08/15/2026	PAYDOWN		22,031	22,031	21,145	21,609		422		422		22,031				93	12/15/2059	1.A FE
63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB	08/21/2026	VARIOUS		2,445,272	2,751,119	2,356,341	2,455,493		12,272		12,272		2,467,765		(22,493)	(22,493)	5,115	12/16/2069	1.A FE
63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB	08/15/2026	PAYDOWN		105,727	105,727	90,556	94,366		11,361		11,361		105,727				129	12/16/2069	1.A FE
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _	08/21/2026	VARIOUS		8,849,115	9,742,704	8,437,622	8,859,319		58,635		58,635		8,917,955		(68,839)	(68,839)	17,553	07/15/2069	1.A FE
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _	08/15/2026	PAYDOWN		443,680	443,680	384,247	403,451		40,229		40,229		443,680				515	07/15/2069	1.A FE
63943F-AA-2	NAVIENT REFINANCE LOAN TRUST N ABS_ABS _	09/15/2026	PAYDOWN		436,688	436,688	436,807	436,791		(103)		(103)		436,688				3,544	02/16/2055	1.A FE
63943P-AA-0	NAVIENT REFINANCE LOAN TRUST N ABS_ABS _	09/15/2026	PAYDOWN		400,045	400,045	399,965			81		81		400,045				3,758	06/15/2056	1.A FE
64034U-AB-5	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _	09/25/2026	PAYDOWN		149,312	149,312	149,311	149,138		174		174		149,312				1,830	11/25/2053	1.A FE
64034Y-AB-7	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _	09/20/2026	PAYDOWN		496,558	496,558	496,520	496,212		346		346		496,558				1,352	04/20/2062	1.A FE
68269A-AA-8	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB	09/14/2026	PAYDOWN		2,382,856	2,382,856	2,371,330	2,382,315		541		541		2,382,856				17,600	08/14/2036	1.A PL
68270G-AC-8	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A	08/20/2026	3RDPARTY		5,739,219	5,750,000	5,748,908			35		35		5,748,942		(9,723)	(9,723)	56,925	07/14/2039	1.E FE
716808-AL-0	PETROS PACE FINANCE LLC SEC ABS_ABS 3.	08/31/2026	PAYDOWN		7,801	7,801	8,090	8,050		(249)		(249)		7,801				(120)	09/30/2052	1.F PL
716808-AQ-9	PETROS PACE FINANCE LLC SEC ABS_ABS 3.	09/30/2026	PAYDOWN		2,828	2,828	2,902	2,892		(65)		(65)		2,828					12/31/2052	1.F PL
716808-AV-8	PETROS PACE FINANCE LLC SEC ABS_ABS 3.	09/30/2026	PAYDOWN		819,207	819,207	848,864	844,348		(25,141)		(25,141)		819,207					03/31/2048	1.F PL
716808-BA-3	PETROS PACE FINANCE LLC SEC ABS_ABS 3.	08/31/2026	PAYDOWN		5,950	5,950	6,221	6,181		(230)		(230)		5,950					03/31/2048	1.F PL
716808-BQ-8	PETROS PACE FINANCE LLC SEC ABS_ABS 4.	08/31/2026	PAYDOWN		23,767	23,767	24,330	24,282		(516)		(516)		23,767				(10)	12/31/2051	1.F PL
75907U-AA-7	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB	09/15/2026	PAYDOWN		1,045,775	1,045,775	1,029,639	1,040,846		4,929		4,929		1,045,775				4,126	08/15/2033	1.D FE
75975D-AA-2	RENEW FINANCIAL RENEW_24-2 ABS_ABS _24-2	09/20/2026	PAYDOWN		292,063	292,063	292,048	287,717		4,347		4,347		292,063					11/22/2060	1.A FE
75975D-AB-0	RENEW FINANCIAL RENEW_24-2 ABS_ABS _24-2	09/20/2026	PAYDOWN		12,126	12,126	12,126	11,903		223		223		12,126					11/22/2060	1.F FE
78448Y-AC-5	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		52,000	52,000	45,394	47,179		4,820		4,820		52,000				136	01/15/2053	1.A FE
78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		3,919	3,919	3,457	3,558		361		361		3,919				7	01/15/2053	1.A FE
78450M-AA-0	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _	09/15/2026	PAYDOWN		949,106	949,106	949,067	948,919		187		187		949,106				2,707	02/15/2051	1.A FE
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _	09/15/2026	PAYDOWN		281,220	281,220	277,278	278,388		2,832		2,832		281,220				2,490	01/15/2053	1.A FE
83405N-AA-4	SOFI PROFESSIONAL LOAN PROGRAM SENIOR AB	09/11/2026	3RDPARTY		433,999	503,552	428,114	430,534		505		505		431,040		2,959	2,959	1,419	02/15/2047	1.A FE
83405N-AA-4	SOFI PROFESSIONAL LOAN PROGRAM SENIOR AB	08/15/2026	PAYDOWN		16,328	16,328	13,882	13,960		2,368		2,368		16,328				23	02/15/2047	1.A FE
83405Y-AA-0	SOFI PROFESSIONAL LOAN PROGRAM SENIOR AB	08/21/2026	VARIOUS		564,970	647,530	529,218	532,835		192		192		533,027		31,943	31,943	1,278	08/17/2043	1.A FE
83405Y-AA-0	SOFI PROFESSIONAL LOAN PROGRAM SENIOR AB	08/15/2026	PAYDOWN		19,022	19,022	15,546	15,652		3,369		3,369		19,022				25	08/17/2043	1.A FE
88642N-AA-6	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _	09/10/2026	REDEMPTION 100.0000		72,569	72,569	72,569	72,569						72,569				1,012	03/12/2029	4.A PL
90090A-AC-3	26N PENNYPACK BORROWER TRUST SENIOR ABS_	09/15/2026	PAYDOWN		39,100	39,100	39,100	39,100						39,100				549	02/28/2045	2.A Z
90090A-AC-3	26N PENNYPACK BORROWER TRUST SENIOR ABS_	07/15/2026	PAYDOWN		25,461	25,461	25,461	25,461						25,461				139	02/28/2045	5.B GI
915338-AA-1	UP TITAN TRUST ABS_ABS 7.020% 05/31/31	09/21/2026	REDEMPTION 100.0000		505,756	505,756	505,714	505,715		40		40		505,756				10,193	05/31/2031	1.D PL
915338-AA-1	UP TITAN TRUST ABS_ABS 7.020% 05/31/31	08/20/2026	REDEMPTION 100.0000		1,152,202	1,152,202	1,152,106	1,152,110		92		92		1,152,202				11,265	05/31/2031	1.G PL
96041G-AF-0	WESTLAKE AUTOMOBILE RECEIVABLE ABS_ABS _	09/09/2026	3RDPARTY		3,234,131	3,250,000	3,249,307			57		57		3,249,364		(15,233)	(15,233)	37,524	03/15/2032	1.F FE
G9005#-AA-3	SPLASH PACE FINANCING I SRSEC ABS_ABS	09/21/2026	REDEMPTION 100.0000		953,061	953,061	953,061	953,061						953,061					05/10/2061	1.A Z
G9005#-AB-1	SPLASH PACE FINANCING I SRSEC ABS_ABS	09/21/2026	REDEMPTION 100.0000		29,476	29,476	29,476	29,476						29,476					05/10/2061	1.F Z
G9012T-AA-4	SPLASH PACE FINANCING II SENIOR ABS_ABS	09/21/2026	REDEMPTION 100.0000		659,438	659,438	659,438	331,824						659,438					12/30/2061	1.A PL
G9012T-AB-2	SPLASH PACE FINANCING II SENIOR ABS_ABS	09/21/2026	REDEMPTION 100.0000		20,395	20,395	20,395	10,263						20,395					12/30/2061	1.F PL
915348-AA-0	UP PALM TRUST SRSEC ABS_ABS 5.680% 06/	08/20/2026	PAYDOWN		17,677	17,677	17,677							17,677					06/30/2033	1.G Z
915348-AB-8	UP PALM TRUST SRSEC ABS_ABS 7.060% 06/	08/27/2026	PAYDOWN		7,262	7,262	7,262							7,262					06/30/2033	2.C Z
90090A-AA-7	26N PENNYPACK BORROWER TRUST SENIOR ABS_	09/15/2026	PAYDOWN		485,643	485,643	485,643	485,641		1		1		485,643				5,678	02/28/2045	1.D Z
90090A-AA-7	26N PENNYPACK BORROWER TRUST SENIOR ABS_	07/15/2026	PAYDOWN		316,236	316,236	316,236	316,235		1		1		316,236				1,443	02/28/2045	5.B GI
90090A-AB-5	26N PENNYPACK BORROWER TRUST SENIOR ABS_	09/15/2026	PAYDOWN		84,886	84,886	84,886	84,886						84,886				992	02/28/2045	1.F Z
90090A-AB-5	26N PENNYPACK BORROWER TRUST SENIOR ABS_	07/15/2026	PAYDOWN		55,275	55,275	55,275	55,275						55,275				252	02/28/2045	5.B GI
90140Y-AA-5	26N PENNYPACK BORROWER TRUST I SRSEC ABS	09/15/2026	PAYDOWN		50,246	50,246	51,977			(1,731)		(1,731)		50,246				176	12/31/2046	1.D PL
90140Y-AB-3	26N PENNYPACK BORROWER TRUST I SRSEC ABS	09/15/2026	PAYDOWN		39,962	39,962	40,971			(1,009)		(1,009)		39,962				140	12/31/2046	1.G PL
90140Y-AC-1	26N PENNYPACK BORROWER TRUST I SRSEC ABS	09/15/2026	PAYDOWN		37,023	37,023	35,439			1,585		1,585		37,023				97	12/31/2046	2.C PL
90140Y-AH-0	26N PENNYPACK BORROWER TRUST I SRSEC ABS	09/15/2026	PAYDOWN		415,772	415,777	431,291			(15,514)		(15,514)		415,777				1,455	12/31/2046	1.A PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					70,735,298	72,501,052	69,898,079	47,495,865		168,331		168,331		70,784,270		(48,967)	(48,967)	483,948	XXX	XXX
1248E#-AA-3	CCO II SHORE HOLDCO LLC SECURED REVOLVE_	09/22/2026	REDEMPTION 100.0000		12,426,151	12,426,151	12,388,166	12,296,770		35,886		35,886		12,426,151				10,653	03/30/2035	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
..14856#-AU-6	CASTLELAKE ASSET-BASED PRIVATE SENIOR AB	07/01/2026 .	VARIOUS	.....	595,113	595,113	592,539	592,312	.....	2,801	.....	2,801	.....	595,113	.....	.....	.....	12,612	08/06/2031 .	2.B PL ....
..465000-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE	09/08/2026 .	REDEMPTION 100.0000	.....	34,676,979	34,676,979	34,676,979	27,131,961	.....	.....	.....	.....	.....	34,676,979	.....	.....	.....	300,876	09/30/2029 .	2.C PL ....
..465000-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE	09/08/2026 .	REDEMPTION 100.0000	.....	3,250,967	3,250,967	3,250,967	2,542,115	.....	.....	.....	.....	.....	3,250,967	.....	.....	.....	42,444	09/30/2029 .	3.B PL ....
..55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS	07/30/2026 .	PAYDOWN	.....	204,945	204,945	197,775	195,795	.....	9,150	.....	9,150	.....	204,945	.....	.....	.....	3,028	07/31/2062 .	2.C FE ....
..55026N-AB-9	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _	07/30/2026 .	PAYDOWN	.....	5,468	5,468	5,306	5,312	.....	155	.....	155	.....	5,468	.....	.....	.....	95	10/30/2031 .	2.C .....
. 87171@-AA-6	SYMPLR SOFTWARE INVESTMENT HOL ABS_ABS	08/27/2026 .	VARIOUS	.....	6,900,134	6,900,134	6,858,451	4,710,775	.....	22,692	.....	22,692	.....	6,900,134	.....	.....	.....	119,643	04/10/2027 .	2.A PL ....
..C0569*-AA-8	BAM SIFC LP SECURED TERM_LOAN 4.994% 0	09/18/2026 .	REDEMPTION 100.0000	.....	35,227,818	35,227,818	35,227,818	.....	.....	.....	.....	.....	.....	35,227,818	.....	.....	.....	54,861	06/29/2029 .	1.G Z ....
..G2139*-AA-1	CIDRON SPIRIT LIMITED TERM_LOAN 7.094%	09/28/2026 .	VARIOUS	.....	7,739,694	7,739,699	7,247,343	7,699,414	.....	24,552	.....	24,552	(699,646)	7,739,699	449,337	.....	449,337	(207)	07/03/2028 .	1.F PL ....
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					101,027,269	101,027,274	100,445,344	55,174,454	.....	95,236	.....	95,236	(699,646)	101,027,274	449,337	.....	449,337	544,005	XXX	XXX
..50204*-AA-7	LCM G ISSUER LP ABS_ABS 5.650% 11/30/4	08/30/2026 .	PAYDOWN	.....	13,052,538	13,052,538	12,815,252	1,545,665	.....	.....	.....	.....	(27,465)	13,052,538	237,286	.....	237,286	172,231	11/30/2044 .	1.G PL ....
..50204*-AB-5	LCM G ISSUER LP ABS_ABS 6.350% 11/30/4	08/31/2026 .	PAYDOWN	.....	1,206,413	1,206,413	1,185,900	133,918	.....	.....	.....	.....	(2,380)	1,206,413	20,513	.....	20,513	17,877	11/30/2044 .	2.A PL ....
..50204*-AC-3	LCM G ISSUER LP ABS_ABS 7.500% 11/30/4	08/30/2026 .	PAYDOWN	.....	1,698,582	1,698,582	1,667,787	192,618	.....	.....	.....	.....	(3,423)	1,698,582	30,795	.....	30,795	29,736	11/30/2044 .	3.A PL ....
..50204*-AD-1	LCM G ISSUER LP ABS_ABS 11.000% 11/30/4	08/30/2026 .	PAYDOWN	.....	848,449	848,449	832,939	251,919	.....	.....	.....	.....	(1,939)	848,449	15,509	.....	15,509	21,821	11/30/2044 .	4.A PL ....
..502048-AA-5	LCM E ISSUER LP SENIOR ABS_ABS 5.000%	08/29/2026 .	PAYDOWN	.....	1,652,708	1,652,708	1,638,700	1,670,272	.....	.....	.....	.....	(31,572)	1,652,708	14,008	.....	14,008	21,118	12/16/2044 .	1.G PL ....
..502048-AB-3	LCM E ISSUER LP SUB ABS_ABS 6.250% 12/	08/29/2026 .	PAYDOWN	.....	94,830	94,830	94,027	95,838	.....	.....	.....	.....	(1,812)	94,830	804	.....	804	1,515	12/16/2044 .	2.A PL ....
..502048-AC-1	LCM E ISSUER LP SUB ABS_ABS 8.750% 12/	08/31/2026 .	PAYDOWN	.....	229,131	229,131	227,287	231,666	.....	.....	.....	.....	(4,379)	229,131	1,844	.....	1,844	5,124	12/16/2044 .	3.A PL ....
..502048-AD-9	LCM E ISSUER LP JSEC ABS_ABS 11.750% 12	08/31/2026 .	PAYDOWN	.....	100,927	100,927	100,115	102,043	.....	.....	.....	.....	(1,929)	100,927	812	.....	812	3,031	12/16/2044 .	4.A PL ....
..BMS3TM-NR-1	GALILEO 2025-1 LLC ABS_ABS 7.500% 12/3	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	11,624,294	11,624,294	11,624,294	.....	.....	.....	.....	.....	.....	11,624,294	.....	.....	.....	163,343	12/31/2045 .	2.A Z ....
..BMS3TM-NS-9	GALILEO 2025-1 LLC ABS_ABS 9.300% 12/3	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	2,583,169	2,583,169	2,583,169	.....	.....	.....	.....	.....	.....	2,583,169	.....	.....	.....	44,013	12/31/2045 .	2.B Z ....
..BMS3TM-NT-7	GALILEO 2025-1 LLC ABS_ABS 12.450% 12/3	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	3,099,820	3,099,820	3,099,820	.....	.....	.....	.....	.....	.....	3,099,820	.....	.....	.....	69,245	12/31/2045 .	4.B Z ....
..BMS3TP-F8-5	HOOKE 2025-1 LLC ABS_ABS 7.500% 12/31/	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	11,743,155	11,743,155	11,743,155	.....	.....	.....	.....	.....	.....	11,743,155	.....	.....	.....	149,192	12/31/2045 .	2.A Z ....
..BMS3TP-FJ-1	HOOKE 2025-1 LLC ABS_ABS 9.300% 12/31/	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	2,609,584	2,609,584	2,609,584	.....	.....	.....	.....	.....	.....	2,609,584	.....	.....	.....	40,301	12/31/2045 .	2.B Z ....
..BMS3TP-FM-4	HOOKE 2025-1 LLC ABS_ABS 11.900% 12/31/	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	3,131,515	3,131,515	3,131,515	.....	.....	.....	.....	.....	.....	3,131,515	.....	.....	.....	60,815	12/31/2045 .	3.B Z ....
..BMS3TP-M5-3	LEIBNIZ 2025-1 LLC ABS_ABS 7.500% 12/3	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	11,623,687	11,623,687	11,623,687	.....	.....	.....	.....	.....	.....	11,623,687	.....	.....	.....	113,576	12/31/2045 .	2.A Z ....
..BMS3TP-MH-7	NEWTON 2025-1 LLC ABS_ABS 7.500% 12/31	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	11,624,910	11,624,910	11,624,910	.....	.....	.....	.....	.....	.....	11,624,910	.....	.....	.....	146,852	12/31/2045 .	2.A Z ....
..BMS3TP-NM-5	LEIBNIZ 2025-1 LLC ABS_ABS 9.300% 12/3	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	2,583,034	2,583,034	2,583,034	.....	.....	.....	.....	.....	.....	2,583,034	.....	.....	.....	30,704	12/31/2045 .	2.B Z ....
..BMS3TP-PD-3	NEWTON 2025-1 LLC ABS_ABS 9.300% 12/31	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	2,583,306	2,583,306	2,583,306	.....	.....	.....	.....	.....	.....	2,583,306	.....	.....	.....	39,599	12/31/2045 .	2.B Z ....
..BMS3TP-Q8-3	LEIBNIZ 2025-1 LLC ABS_ABS 11.900% 12/3	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	3,099,658	3,099,658	3,099,658	.....	.....	.....	.....	.....	.....	3,099,658	.....	.....	.....	46,377	12/31/2045 .	4.B Z ....
..BMS3TP-QX-8	NEWTON 2025-1 LLC ABS_ABS 12.450% 12/31	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	3,099,984	3,099,984	3,099,984	.....	.....	.....	.....	.....	.....	3,099,984	.....	.....	.....	62,334	12/31/2045 .	4.B Z ....
..BMS3TP-SG-3	KIRCHOFF 2025-1 LLC ABS_ABS 7.500% 12/	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	11,621,271	11,621,271	11,621,271	.....	.....	.....	.....	.....	.....	11,621,271	.....	.....	.....	146,493	12/31/2045 .	2.A Z ....
..BMS3TP-T0-7	KIRCHOFF 2025-1 LLC ABS_ABS 9.300% 12/	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	2,582,497	2,582,497	2,582,497	.....	.....	.....	.....	.....	.....	2,582,497	.....	.....	.....	39,291	12/31/2045 .	2.B Z ....
..BMS3TP-TW-7	KIRCHOFF 2025-1 LLC ABS_ABS 11.900% 12/	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	3,099,014	3,099,014	3,099,014	.....	.....	.....	.....	.....	.....	3,099,014	.....	.....	.....	59,295	12/31/2045 .	3.B Z ....
..BMS3TQ-PS-8	WISEMAN 2025-1 LLC ABS_ABS 7.500% 12/3	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	11,623,724	11,623,724	11,623,724	.....	.....	.....	.....	.....	.....	11,623,724	.....	.....	.....	152,434	12/31/2045 .	2.A Z ....
..BMS3TQ-QL-2	WISEMAN 2025-1 LLC ABS_ABS 9.300% 12/3	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	2,583,043	2,583,043	2,583,043	.....	.....	.....	.....	.....	.....	2,583,043	.....	.....	.....	41,402	12/31/2045 .	2.B Z ....
..BMS3TQ-RV-9	WISEMAN 2025-1 LLC ABS_ABS 12.450% 12/3	09/30/2026 .	PRINCERIDGE GROUP LLC	.....	3,099,668	3,099,668	3,099,668	.....	.....	.....	.....	.....	.....	3,099,668	.....	.....	.....	65,490	12/31/2045 .	4.B Z ....
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					122,898,911	122,898,911	122,577,340	4,223,939	.....	.....	.....	.....	(74,899)	122,898,911	321,571	.....	321,571	1,743,209	XXX	XXX
..12579C-AA-7	CMHAT_25-P2 TRUST ABS_ABS 4.400% 02/25	08/31/2026 .	PAYDOWN	.....	255,484	255,484	303,493	303,360	.....	(47,876)	.....	(47,876)	.....	255,484	.....	.....	.....	1,079	02/25/2057 .	1.A PL ....
..12579C-AB-5	CMHAT_25-P2 TRUST ABS_ABS 0.000% 02/25	08/31/2026 .	PAYDOWN	.....	26,633	26,633	20,025	20,062	.....	6,571	.....	6,571	.....	26,633	.....	.....	.....	.....	02/25/2057 .	1.D PL ....
..12579C-AC-3	CMHAT_25-P2 TRUST ABS_ABS 0.000% 02/25	08/31/2026 .	PAYDOWN	.....	19,164	19,164	4,437	5,830	.....	13,334	.....	13,334	.....	19,164	.....	.....	.....	.....	02/25/2057 .	1.G PL ....
..30332Y-AB-7	FIP MASTER FUNDING LLC FI_23-2 ABS_ABS	09/15/2026 .	PAYDOWN	.....	1,500	1,500	1,391	1,452	.....	48	.....	48	.....	1,500	.....	.....	.....	17	10/15/2053 .	1.F FE ....
..30332Y-AF-8	FIP MASTER FUNDING I LLC ABS_ABS _25-1 1	08/20/2026 .	3RDPARTY	.....	9,159,538	9,336,791	9,335,569	9,335,569	.....	43	.....	43	.....	9,335,611	.....	(176,073)	(176,073)	85,245	10/15/2055 .	1.A FE ....
..30332Y-AF-8	FIP MASTER FUNDING I LLC ABS_ABS _25-1 1	08/15/2026 .	PAYDOWN	.....	4,642	4,642	4,641	4,641	.....	1	.....	1	.....	4,642	.....	.....	.....	29	10/15/2055 .	1.A FE ....
..31745#-AA-9	FCI2018-1 NOTE ABS_ABS 5.500% 11/15/30	09/15/2026 .	PAYDOWN	.....	187,768	187,768	187,768	187,768	.....	.....	.....	.....	.....	187,768	.....	.....	.....	1,514	11/15/2030 .	1.D PL ....
..38218Q-AA-8	GOODGREEN GOODG_17-2 SENIOR ABS_ABS _17-	09/15/2026 .	PAYDOWN	.....	20,152	20,152	18,049	.....	.....	2,103	.....	2,103	.....	20,152	.....	.....	.....	.....	10/15/2053 .	1.A FE ....
..86190B-AC-8	STORE MASTER FUNDING LLC STR_2 ABS_ABS _	08/20/2026 .	3RDPARTY	.....	2,454,846	2,569,364	2,451,635	.....	.....	2,305	.....	2,305	.....	2,453,940	.....	.....	906	12,451	06/20/2051 .	1.C FE ....
..86190B-AC-8	STORE MASTER FUNDING LLC STR_2 ABS_ABS _	08/20/2026 .	PAYDOWN	.....	2,198	2,198	2,097	.....	.....	101	.....	101	.....	2,198	.....	.....	.....	8	06/20/2051 .	1.C FE ....
..86212F-AJ-8	STORE MASTER FUNDING LLC STR_2 ABS_ABS	09/20/2026 .	PAYDOWN	.....	8,333	8,333	8,331	.....	.....	2	.....	2	.....	8,333	.....	.....	.....	74	06/20/2056 .	1.A FE ....
..86212F-AK-5	STORE MASTER FUNDING LLC STR_2 ABS_ABS	09/11/2026 .	3RDPARTY	.....	4,863,616	5,033,700	5,032,802	.....	.....	(1)	.....	(1)	.....	5,032,801	.....	(169,185)	(169,185)	62,485	06/20/2056 .	1.C FE ....
..86212F-AK-5	STORE MASTER FUNDING LLC STR_2 ABS_ABS	08/20/2026 .	PAYDOWN	.....	4,200	4,200	4,199	.....	.....	1	.....	1	.....	4,200	.....	.....	.....	28	06/20/2056 .	1.C FE ....
..86212F-AL-3	STORE MASTER FUNDING LLC STR_2 ABS_ABS	09/20/2026 .	PAYDOWN	.....	2,656	2,656	2,656	.....	.....	.....	.....	.....	.....	2,656	.....	.....	.....	24	06/20/2056 .	1.C FE ....
..86212X-AM-2	STORE MASTER FUNDING LLC STR_2 SENIOR AB	08/20/2026 .	3RDPARTY	.....	3,986,998	3,953,333	4,011,398	.....	.....	(1,017)	.....	(1,017)	.....	4,010,381	.....	(23,383)	(23,383)	38,183	05/20/2054 .	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
..86212X-AM-2	STORE MASTER FUNDING LLC STR_2 SENIOR AB	08/20/2026	PAYDOWN		3,333	3,333	3,382			(49)		(49)		3,333				24	05/20/2054	1.A FE
..86324X-AA-3	STREAM INNOVATIONS ISSUER TRUS ABS_ABS _	09/15/2026	PAYDOWN		148,752	148,752	148,714	148,709		43		43		148,752				1,219	09/15/2045	1.D FE
..88035K-AC-3	TENET EQUITY FUNDING SENIOR ABS_ABS _25-	09/20/2026	PAYDOWN		7,199	7,199	7,198	7,198		1		1		7,199				59	10/20/2055	1.C FE
..G8122@-AA-5	SIDDHA ACQUISITIONS 1 LLC SUBSEC ABS_ABS	08/20/2026	PAYDOWN		995,291	995,291	995,291							995,291				9,482	06/12/2031	2.A PL
..G8122@-AA-5	SIDDHA ACQUISITIONS 1 LLC SUBSEC ABS_ABS	07/01/2026	REDEMPTION 100.0000		626,201	626,201	626,201							626,201					06/12/2031	2.A Z
..G8122@-AA-5	SIDDHA ACQUISITIONS 1 LLC SUBSEC ABS_ABS	09/21/2026	REDEMPTION 100.0000		931,802	931,807	931,807							931,807				14,436	06/12/2031	2.A PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					23,710,306	24,138,501	24,101,084	10,014,589		(24,390)		(24,390)		24,078,046		(367,735)	(367,735)	226,357	XXX	XXX
..86772R-AA-3	SUNRUN JUPITER ISSUER 2022-1 L ABS_ABS _	07/30/2026	PAYDOWN		64,694	64,694	64,168	61,719		2,975		2,975		64,694				768	07/30/2057	1.G FE
..96328G-AS-6	WHEELS FLEET LEASE FUNDING LLC ABS_ABS _	09/18/2026	PAYDOWN		655,021	655,021	654,991	654,882		138		138		655,021				6,236	04/19/2038	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					719,715	719,715	719,159	716,601		3,113		3,113		719,715				7,004	XXX	XXX
..233046-AS-0	DB MASTER FINANCE LLC ABS_ABS 144A 2.	08/20/2026	PAYDOWN		10,000	10,000	10,000	10,000						10,000				70	11/20/2051	2.B FE
..74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1 ABS_ABS 144	07/30/2026	PAYDOWN		37,500	37,500	37,500	37,500						37,500				535	04/30/2052	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					47,500	47,500	47,500	47,500						47,500				605	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					844,092,946	847,726,633	841,951,766	729,165,413	2,333	1,557,548	961	1,558,920	(782,460)	845,070,784	477,678	(977,811)	(500,133)	9,611,443	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					168,578,355	168,578,355	168,388,548	45,988,982		(119,629)		(119,629)	(74,899)	168,578,355	321,571		321,571	2,619,083	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					1,012,671,301	1,016,304,988	1,010,340,314	775,154,395	2,333	1,437,919	961	1,439,291	(857,359)	1,013,649,139	799,249	(977,811)	(178,562)	12,230,526	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					1,012,671,301	1,016,304,988	1,010,340,314	775,154,395	2,333	1,437,919	961	1,439,291	(857,359)	1,013,649,139	799,249	(977,811)	(178,562)	12,230,526	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					3,351,502,185	3,374,804,772	3,345,413,176	2,865,145,578	2,333	3,486,970	961	3,488,342	(980,789)	3,356,483,142	929,987	(5,880,174)	(4,950,187)	59,279,908	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													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						XXX													XXX	XXX
..38531@-10-6	GRAND CANAL PROPERTY HOLDINGS GRAND CANA	09/28/2026	CAPITAL DISTRIBUTION	0.000	399,540		399,540							399,540				399,540		
..59017@-10-5	MERRICK PARK PROPERTY HOLDINGS SHOPS AT	09/28/2026	CAPITAL DISTRIBUTION	0.000	55,741		55,741							55,741				55,741		
..86219@-10-4	STONESTOWN GALLERIA PROPERTY H STONESTOW	09/28/2026	CAPITAL DISTRIBUTION	0.000	1,187,520		1,187,520							1,187,520				540,663		
..BMS2VS-DF-4	GRACE PROPERTY HOLDINGS LIMITE	09/28/2026	CAPITAL DISTRIBUTION	0.000	31,763		31,763							31,763						
..G0149#-10-1	ALA MOANA PROPERTY HOLDINGS LT ALA MOANA	09/28/2026	CAPITAL DISTRIBUTION	0.000	313,116		313,116							313,116				313,116		
..G4002#-10-9	5 MW PROPERTY HOLDINGS LTD 5 MW PROPERTY	09/28/2026	CAPITAL DISTRIBUTION	0.000	247,582		247,582							247,582				247,582		
..G4124@-10-4	GRACE PROPERTY HOLDINGS LIMITE GRACE PRO	09/28/2026	CAPITAL DISTRIBUTION	0.000	616,036		616,036							616,036				301,438		
..G5178#-10-4	JORDAN CREEK PROPERTY HOLDINGS JORDAN CR	09/28/2026	CAPITAL DISTRIBUTION	0.000	406,284		406,284							406,284				406,284		
..G5553*-10-3	LA CANTERA PROPERTY HOLDINGS L LA CANTER	09/28/2026	CAPITAL DISTRIBUTION	0.000	144,423		144,423							144,423				144,423		
..G9152#-10-6	2 MW PROPERTY HOLDINGS LTD 2 MW PROPERTY	09/28/2026	CAPITAL DISTRIBUTION	0.000	86,319		86,319							86,319						
..G9667*-10-8	WILLOWBROOK PROPERTY HOLDINGS WILLOWBROO	09/28/2026	CAPITAL DISTRIBUTION	0.000	528,962		528,962							528,962				528,962		
..G3143#-10-1	EUGENE PROPERTY HOLDINGS LTD EUGENE PROP	09/28/2026	CAPITAL DISTRIBUTION	0.000	479,955		479,955							479,955				479,955		
..G6755@-10-5	1100 AOA PROPERTY HOLDINGS LTD 1100 AOA	07/01/2026	NO BROKER	737.000	108,677		108,677							108,677						
..G6755@-10-5	1100 AOA PROPERTY HOLDINGS LTD 1100 AOA	09/28/2026	CAPITAL DISTRIBUTION	0.000	223,210		223,210		(8,121)			(8,121)		223,210				19,264		
..G9143@-10-0	225 LIBERTY PROPERTY HOLDINGS 225 LIBERT	08/27/2026	CAPITAL DISTRIBUTION	0.000	281,536		281,536							281,536						
..G9144*-10-1	200 LIBERTY PROPERTY HOLDINGS 200 LIBERT	07/27/2026	CAPITAL DISTRIBUTION	0.000	527,782		527,782							527,782						
..G9155*-10-7	TYSONS GALLERIA PROPERTY HOLDI TYSONS GA	09/28/2026	CAPITAL DISTRIBUTION	0.000	164,125		164,125							164,125				164,125		
..PPG2L0-U3-5	1100 AOA PROPERTY HOLDINGS LTD 1100 AOA	09/28/2026	CAPITAL DISTRIBUTION	0.000	197,190		197,190							197,190				33,902		
..PPG4L0-19-0	225 LIBERTY PROPERTY HOLDINGS 225 LIBERT	08/27/2026	CAPITAL DISTRIBUTION	0.000	271,429		271,429							271,429						
..PPGG8H-R1-0	200 LIBERTY PROPERTY HOLDINGS 200 LIBERT	07/29/2026	CAPITAL DISTRIBUTION	0.000	39,102		39,102							39,102				25,952		
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					6,310,292	XXX	6,310,292		(8,121)			(8,121)		6,310,292				3,660,947	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
5989999997. Total - common stocks - Part 4					6,310,292	XXX	6,310,292		(8,121)			(8,121)		6,310,292				3,660,947	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					6,310,292	XXX	6,310,292		(8,121)			(8,121)		6,310,292				3,660,947	XXX	XXX
5999999999. Total - preferred and common stocks					6,310,292	XXX	6,310,292		(8,121)			(8,121)		6,310,292				3,660,947	XXX	XXX
6009999999 - Totals					3,357,812,477	XXX	3,351,723,468	2,865,145,578	(5,788)	3,486,970	961	3,480,221	(980,789)	3,362,793,434	929,987	(5,880,174)	(4,950,187)	62,940,855	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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2026	21	102,850	4793.06	9,853			27,193		27,193	26,290		(985)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2027	26	111,439	4349.93	13,769			34,736		34,736	33,244		(1,377)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2027	248	1,137,986	4587.18	130,641			298,212		298,212	281,882		(13,064)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2027	27	102,850	3878.44	11,859			24,901		24,901	21,442		(1,186)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/08/2023	02/08/2028	186	766,195	4117.86	88,879			182,591		182,591	153,705		(8,888)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2023	02/09/2028	101	413,070	4081.5	47,792			98,457		98,457	82,925		(4,779)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2028	36	145,130	3991.05	24,846			50,984		50,984	42,909		(2,485)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2023	03/08/2028	49	193,767	3992.01	33,987			74,425		74,425	62,813		(3,399)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/05/2023	04/05/2028	45	183,489	4090.38	28,980			63,569		63,569	53,185		(2,898)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/03/2023	05/03/2028	47	190,307	4090.75	33,216			71,794		71,794	59,338		(3,322)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/10/2023	05/10/2028	25	103,806	4137.64	16,822			37,309		37,309	31,000		(1,682)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/17/2028	30	122,745	4158.77	19,837			41,977		41,977	34,538		(1,984)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/14/2023	06/14/2028	28	123,364	4372.59	20,288			41,544		41,544	33,598		(2,029)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/05/2028	84	374,902	4446.82	63,972			131,007		131,007	104,885		(6,397)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/23/2023	08/23/2028	35	154,751	4436.01	28,552			53,455		53,455	41,320		(2,855)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	2,333	504,531	216.23	15,338						(2,237)		(3,834)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	1,833	466,006	254.26	15,658						(2,283)		(3,914)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	788	2,010,929	2552.32	62,942						(9,179)		(15,736)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/01/2024	10/01/2026	1,798	641,369	356.65	20,139						(2,937)		(5,035)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/01/2024	10/01/2026	1,347	357,216	265.17	10,252						(1,495)		(2,563)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/01/2024	10/01/2026	4,028	4,423,772	1098.32	126,830			36,673		36,673	18,177		(31,707)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/01/2024	10/01/2026	695	794,424	1143.53	31,332			12,159		12,159	7,589		(7,833)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/01/2024	10/01/2026	144	819,395	5708.75	35,380			60,436		60,436	55,276		(8,845)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2024	10/01/2026	870	1,625,446	1869.15	54,615						(7,965)		(13,654)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2026	204	520,437	2549.29	16,290						(2,376)		(4,072)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/02/2024	10/02/2026	1,819	647,333	355.94	20,262						(2,955)		(5,065)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/02/2024	10/02/2026	2,439	646,553	265.06	18,556						(2,706)		(4,639)				0001

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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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2024	10/02/2026	646	709,475	1098.13	20,319			6,021		6,021	3,057		(5,080)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2024	10/02/2026	651	743,734	1143.26	29,303			11,560		11,560	7,287		(7,326)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/02/2024	10/02/2026	592	1,104,387	1865.89	36,334						(5,299)		(9,084)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2026	5,121	1,296,794	253.22	43,443						(6,335)		(10,861)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2026	975	2,476,513	2540.84	77,267						(11,268)		(19,317)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/03/2024	10/02/2026	1,765	623,783	353.34	19,524						(2,847)		(4,881)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/03/2024	10/02/2026	3,545	935,917	263.97	26,861						(3,917)		(6,715)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2024	10/02/2026	3,244	3,557,718	1096.7	101,786			34,804		34,804	19,960		(25,447)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2024	10/02/2026	181	206,454	1141.21	8,124			3,585		3,585	2,400		(2,031)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/03/2024	10/02/2026	220	1,252,085	5699.94	97,383			215,370		215,370	201,168		(24,346)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2026	815	1,514,342	1857.92	49,065						(7,155)		(12,266)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	2,397	514,123	214.53	15,527						(2,264)		(3,882)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	1,665	357,149	214.53	10,786			9		9	(1,564)		(2,696)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	2,879	617,643	214.53	18,715			28		28	(2,701)		(4,679)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	2,358	597,006	253.15	19,940						(2,908)		(4,985)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	541	1,371,535	2533.7	42,655						(6,220)		(10,664)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	578	1,464,891	2533.7	45,558						(6,644)		(11,390)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/04/2024	10/02/2026	5,396	1,895,995	351.34	59,155						(8,627)		(14,789)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/04/2024	10/05/2026	1,182	415,387	351.34	12,960						(1,890)		(3,240)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/04/2024	10/06/2026	1,950	685,130	351.34	21,376						(3,117)		(5,344)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/04/2024	10/02/2026	7,538	1,980,511	262.73	56,445						(8,231)		(14,111)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/04/2024	10/05/2026	5,764	1,514,474	262.73	43,314			11		11	(6,306)		(10,828)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2024	10/02/2026	1,838	2,021,122	1099.79	57,501			14,171		14,171	5,786		(14,375)				0001

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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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2024	10/02/2026	232	1,331,523	5751.07	72,993			146,634		146,634	135,989		(18,248)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	719	1,338,434	1860.63	42,562						(6,207)		(10,641)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/04/2024	10/05/2026	808	1,503,675	1860.63	47,817						(6,973)		(11,954)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/04/2024	10/06/2026	223	414,840	1860.63	13,192						(1,924)		(3,298)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2024	10/07/2026	648	1,632,788	2519.56	50,616			18		18	(7,364)		(12,654)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/07/2024	10/07/2026	2,237	781,859	349.49	24,316						(3,546)		(6,079)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/07/2024	10/07/2026	3,422	895,282	261.62	25,516			136		136	(3,585)		(6,379)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/07/2024	10/07/2026	3,769	4,127,337	1094.96	117,712			47,797		47,797	30,631		(29,428)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/07/2024	10/07/2026	1,184	2,193,609	1853.34	72,170			8		8	(10,516)		(18,042)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2024	10/08/2026	3,912	833,909	213.14	25,184			545		545	(3,128)		(6,296)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2024	10/08/2026	1,382	3,495,643	2528.62	108,365			17		17	(15,786)		(27,091)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/08/2024	10/08/2026	1,540	403,525	262.11	11,500			45		45	(1,633)		(2,875)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/08/2024	10/08/2026	3,283	3,609,562	1099.39	103,017			29,276		29,276	14,253		(25,754)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2024	10/08/2026	65	373,933	5751.13	20,417			34,559		34,559	31,581		(5,104)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/08/2024	10/08/2026	1,275	2,363,926	1854.16	77,773			15		15	(11,327)		(19,443)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	2,858	719,552	251.8	23,961			26		26	(3,469)		(5,990)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	847	2,143,252	2531.54	66,441			13		13	(9,677)		(16,610)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/09/2024	10/09/2026	2,452	856,525	349.37	26,724						(3,897)		(6,681)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/09/2024	10/09/2026	2,544	666,316	261.88	18,990			131		131	(2,638)		(4,748)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2024	10/09/2026	2,777	3,059,897	1102	87,299			19,696		19,696	6,965		(21,825)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2024	10/09/2026	473	543,127	1149.04	21,318			6,346		6,346	3,237		(5,329)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2024	10/09/2026	181	1,045,798	5792.04	57,205			96,641		96,641	88,299		(14,301)				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2026	749	1,393,539	1859.54	44,175			5		5	(6,437)		(11,044)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2024	10/09/2026	6,746	1,437,831	213.14	43,279			1,113		1,113	(5,199)		(10,820)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2024	10/09/2026	886	2,238,327	2527.49	69,388			24		24	(10,095)		(17,347)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/10/2024	10/09/2026	3,462	1,205,677	348.25	37,497						(5,468)		(9,374)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2024	10/09/2026	6,725	1,759,876	261.7	50,156			426		426	(6,889)		(12,539)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2024	10/09/2026	2,122	2,337,099	1101.15	66,561			16,363		16,363	6,656		(16,640)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2024	10/09/2026	547	627,296	1147.77	24,577			7,904		7,904	4,320		(6,144)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/10/2024	10/09/2026	227	1,311,631	5780.05	42,130			68,864		68,864	62,720		(10,533)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2024	10/09/2026	1,519	2,821,406	1857.37	91,131			17		17	(13,273)		(22,783)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	4,566	980,039	214.66	29,499			126		126	(4,176)		(7,375)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	2,892	730,745	252.68	24,334			7		7	(3,541)		(6,083)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	1,553	3,936,556	2534.15	122,033			15		15	(17,781)		(30,508)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2026	164	414,527	2534.15	12,892			10		10	(1,870)		(3,223)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/11/2024	10/09/2026	4,142	1,444,222	348.68	44,915						(6,550)		(11,229)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/11/2024	10/13/2026	2,144	747,603	348.68	23,325						(3,402)		(5,831)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	8,925	2,344,696	262.71	66,824			163		163	(9,583)		(16,706)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/11/2024	10/13/2026	1,702	447,058	262.71	12,786			85		85	(1,779)		(3,196)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/11/2024	10/09/2026	4,376	4,830,533	1103.79	137,719			25,737		25,737	5,653		(34,430)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/11/2024	10/09/2026	454	523,195	1151.57	20,520			5,208		5,208	2,215		(5,130)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/11/2024	10/09/2026	70	406,187	5815.03	53,211			128,535		128,535	120,775		(13,303)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/11/2024	10/12/2026	89	518,554	5815.03	12,134			19,420		19,420	17,650		(3,034)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2024	10/09/2026	982	1,833,549	1866.56	61,057			1		1	(8,903)		(15,264)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/11/2024	10/12/2026	499	931,795	1866.56	30,936			4		4	(4,507)		(7,734)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/11/2024	10/13/2026	539	1,006,221	1866.56	33,507			7		7	(4,879)		(8,377)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/14/2024	10/14/2026	5,219	1,121,443	214.88	33,868			333		333	(4,606)		(8,467)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/14/2024	10/14/2026	2,625	664,125	253.01	22,115			29		29	(3,196)		(5,529)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/14/2024	10/14/2026	742	1,879,137	2534.15	58,253			61		61	(8,434)		(14,563)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	10/14/2024	10/14/2026	2,229	585,119	262.49	16,676			163		163	(2,269)		(4,169)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/14/2024	10/14/2026	989	1,095,335	1107.16	31,140			4,818		4,818	276		(7,785)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	10/14/2024	10/14/2026	572	1,070,602	1872.67	33,938			4		4	(4,945)		(8,485)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2026	1,853	647,561	349.42	20,204						(2,946)		(5,051)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/15/2024	10/15/2026	650	717,104	1103.83	20,409			4,473		4,473	1,496		(5,102)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/15/2024	10/15/2026	421	484,930	1151.73	18,985			5,333		5,333	2,564		(4,746)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2026	53	305,552	5815.26	7,180			11,437		11,437	10,390		(1,795)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/15/2024	10/15/2026	539	1,009,741	1872.65	33,120			5		5	(4,824)		(8,280)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/16/2024	10/16/2026	2,666	576,768	216.32	17,418			55		55	(2,485)		(4,355)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/16/2024	10/16/2026	408	1,036,689	2537.95	32,241			39		39	(4,663)		(8,060)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2026	1,649	577,903	350.39	18,031						(2,629)		(4,508)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	10/16/2024	10/16/2026	3,011	791,743	262.97	22,565			194		194	(3,097)		(5,641)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/16/2024	10/16/2026	2,616	2,893,318	1105.99	82,402			15,176		15,176	3,159		(20,600)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	10/16/2024	10/16/2026	95	556,054	5842.47	30,110			51,319		51,319	46,928		(7,528)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	10/16/2024	10/16/2026	1,244	2,337,205	1878.03	73,376			7		7	(10,693)		(18,344)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	3,136	793,895	253.13	26,437			51		51	(3,805)		(6,609)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	745	1,887,025	2531.62	58,498			129		129	(8,402)		(14,624)				0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2024	10/16/2026	2,010	702,201	349.36	21,838						(3,185)		(5,460)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2024	10/16/2026	4,558	5,037,973	1105.28	143,230			28,220		28,220	7,333		(35,807)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/17/2024	10/16/2026	112	656,877	5841.47	15,515			24,583		24,583	22,320		(3,879)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/17/2024	10/16/2026	1,486	2,790,111	1877.35	90,679			10		10	(13,214)		(22,670)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	3,399	737,406	216.93	22,196			36		36	(3,201)		(5,549)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1,835	398,061	216.93	12,021			42		42	(1,711)		(3,005)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	2,023	514,114	254.13	17,171			24		24	(2,480)		(4,293)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	231	585,360	2535.97	18,146			27		27	(2,620)		(4,537)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	226	572,511	2535.97	17,805			48		48	(2,549)		(4,451)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	471	1,193,701	2535.97	37,124			118		118	(5,296)		(9,281)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	2,453	859,232	350.22	26,722						(3,897)		(6,681)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1,863	652,378	350.22	20,354						(2,968)		(5,089)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2026	2,743	960,670	350.22	29,973						(4,371)		(7,493)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/18/2024	10/16/2026	4,281	1,125,039	262.8	32,064			318		318	(4,357)		(8,016)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/18/2024	10/19/2026	10,232	2,688,980	262.8	76,636			1,095		1,095	(10,081)		(19,159)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/18/2024	10/20/2026	3,493	918,012	262.8	26,255			414		414	(3,415)		(6,564)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2024	10/16/2026	559	619,012	1107.14	17,592			2,909		2,909	343		(4,398)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2024	10/16/2026	798	922,664	1156.54	36,067			7,813		7,813	2,553		(9,017)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/18/2024	10/16/2026	176	1,033,527	5864.67	84,709			191,849		191,849	179,495		(21,177)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	469	881,224	1880.01	28,728			2		2	(4,187)		(7,182)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	927	1,742,532	1880.01	55,263			11		11	(8,048)		(13,816)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	791	1,486,687	1880.01	48,466			13		13	(7,055)		(12,117)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2026	2,707	683,170	252.41	22,750			181		181	(3,137)		(5,687)				0001

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
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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/21/2024	10/21/2026	331	834,525	2524.42	25,870			228		228	(3,545)		(6,468)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/21/2024	10/21/2026	2,597	2,870,371	1105.14	81,892			18,136		18,136	6,194		(20,473)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/21/2024	10/21/2026	1,184	1,366,238	1153.63	53,611			14,891		14,891	7,073		(13,403)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	10/21/2024	10/21/2026	1,241	2,322,618	1871.13	74,092			80		80	(10,725)		(18,523)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/22/2024	10/22/2026	2,000	432,773	216.34	13,026			101		101	(1,798)		(3,257)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/22/2024	10/22/2026	2,587	653,156	252.44	21,750			190		190	(2,982)		(5,438)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/22/2024	10/22/2026	1,529	3,853,828	2520.57	119,469			1,523		1,523	(15,900)		(29,867)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2026	1,344	465,897	346.55	14,489						(2,113)		(3,622)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/22/2024	10/22/2026	2,680	699,407	260.94	19,933			1,193		1,193	(1,714)		(4,983)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/22/2024	10/22/2026	4,359	4,814,630	1104.59	137,265			32,354		32,354	12,336		(34,316)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/22/2024	10/22/2026	880	1,014,259	1152.86	39,779			11,651		11,651	5,850		(9,945)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/22/2024	10/22/2026	232	1,359,275	5851.2	32,351			50,787		50,787	46,070		(8,088)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/22/2024	10/22/2026	1,203	2,240,924	1862.32	72,942			254		254	(10,384)		(18,236)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2024	10/23/2026	2,238	482,491	215.56	14,523			232		232	(1,886)		(3,631)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1,563	540,252	345.58	16,802						(2,450)		(4,200)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/23/2024	10/23/2026	1,702	441,276	259.33	12,576			1,717		1,717	(117)		(3,144)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/23/2024	10/23/2026	593	651,590	1099.69	18,564			6,294		6,294	3,587		(4,641)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/23/2024	10/23/2026	257	294,678	1145.74	11,548			4,722		4,722	3,037		(2,887)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/23/2024	10/23/2026	432	2,501,958	5797.42	114,777			218,634		218,634	201,896		(28,694)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/23/2024	10/23/2026	1,092	2,030,691	1859.41	66,404			356		356	(9,328)		(16,601)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2026	609	1,529,343	2509.41	47,410			1,304		1,304	(5,610)		(11,852)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/24/2024	10/23/2026	2,157	561,020	260.08	15,989			1,555		1,555	(777)		(3,997)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2024	10/23/2026	2,001	2,202,852	1100.9	62,737			19,628		19,628	10,479		(15,684)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2024	10/23/2026	887	1,017,344	1147.53	39,860			15,109		15,109	9,296		(9,965)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/24/2024	10/23/2026	105	612,229	5809.86	19,912			32,389		32,389	29,485		(4,978)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	248	460,833	1857.21	14,977			100		100	(2,084)		(3,744)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	2,697	579,639	214.92	17,447			442		442	(2,102)		(4,362)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	3,246	697,526	214.92	21,065			694		694	(2,378)		(5,266)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	952	2,387,552	2506.69	74,014			2,373		2,373	(8,421)		(18,504)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	675	1,692,542	2506.69	52,469			2,022		2,022	(5,630)		(13,117)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	501	1,255,609	2506.69	38,924			1,584		1,584	(4,092)		(9,731)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/25/2024	10/23/2026	4,145	1,435,362	346.25	44,640						(6,510)		(11,160)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/25/2024	10/27/2026	1,164	403,132	346.25	12,578						(1,834)		(3,144)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/25/2024	10/23/2026	3,843	999,389	260.02	28,483			2,840		2,840	(1,314)		(7,121)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/25/2024	10/26/2026	3,136	815,429	260.02	23,240			2,544		2,544	(845)		(5,810)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/25/2024	10/23/2026	1,451	1,597,226	1100.49	45,489			14,631		14,631	7,997		(11,372)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/25/2024	10/23/2026	482	552,628	1146.93	21,652			8,421		8,421	5,264		(5,413)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/25/2024	10/23/2026	386	2,242,367	5808.12	144,649			288,714		288,714	267,619		(36,162)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/25/2024	10/23/2026	1,021	1,887,476	1848.86	60,399			892		892	(7,916)		(15,100)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/25/2024	10/26/2026	679	1,254,613	1848.86	40,148			762		762	(5,093)		(10,037)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/25/2024	10/27/2026	718	1,327,300	1848.86	42,474			867		867	(5,327)		(10,618)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2024	10/28/2026	2,687	577,799	215	17,392			580		580	(1,956)		(4,348)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2024	10/28/2026	2,091	527,147	252.07	17,554			329		329	(2,231)		(4,389)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2024	10/28/2026	1,049	2,626,494	2504.32	81,421			3,910		3,910	(7,964)		(20,355)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/28/2024	10/28/2026	1,606	556,363	346.36	17,303						(2,523)		(4,326)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2024	10/28/2026	1,990	2,191,588	1101.46	62,219			19,918		19,918	10,845		(15,555)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	110	639,601	5823.52	15,223			23,848		23,848	21,628		(3,806)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/28/2024	10/28/2026	1,549	2,873,137	1854.78	93,090			1,263		1,263	(12,312)		(23,272)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/29/2024	10/29/2026	2,025	435,645	215.1	13,113			436		436	(1,476)		(3,278)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/29/2024	10/29/2026	2,647	667,754	252.25	22,169			404		404	(2,829)		(5,542)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/29/2024	10/29/2026	668	1,675,894	2508.64	51,785			2,130		2,130	(5,422)		(12,946)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/29/2024	10/29/2026	8,076	2,103,434	260.46	59,738			5,921		5,921	(2,790)		(14,934)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/29/2024	10/29/2026	5,079	5,597,916	1102.22	158,757			49,000		49,000	25,848		(39,689)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/29/2024	10/29/2026	1,542	1,772,008	1149.51	69,126			25,545		25,545	15,464		(17,282)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/29/2024	10/29/2026	180	1,047,919	5832.92	88,899			186,988		186,988	174,024		(22,225)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/29/2024	10/29/2026	1,796	3,315,472	1846.29	106,692			2,992		2,992	(12,568)		(26,673)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/30/2024	10/30/2026	1,712	590,954	345.22	18,379						(2,680)		(4,595)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2024	10/30/2026	2,156	2,371,654	1100.21	67,331			23,758		23,758	13,939		(16,833)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2024	10/30/2026	850	974,146	1146.63	38,050			15,884		15,884	10,335		(9,513)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/30/2024	10/30/2026	91	530,841	5813.67	12,687			19,778		19,778	17,928		(3,172)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2024	10/30/2026	1,283	2,368,174	1845.15	76,018			2,451		2,451	(8,635)		(19,005)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	418	1,039,027	2487.9	32,106			3,374		3,374	(1,308)		(8,026)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2024	10/30/2026	1,723	444,831	258.18	12,633			3,029		3,029	1,187		(3,158)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2024	10/30/2026	2,189	2,385,006	1089.56	67,520			41,665		41,665	31,818		(16,880)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2024	10/30/2026	513	580,585	1131.1	22,608			15,966		15,966	12,669		(5,652)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/31/2024	10/30/2026	244	1,390,053	5705.45	72,051			120,428		120,428	109,920		(18,013)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2024	10/30/2026	1,017	1,868,025	1836.46	62,205			3,414		3,414	(5,658)		(15,551)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2024	10/30/2026	2,177	464,942	213.57	13,995			1,122		1,122	(1,502)		(3,499)				0001

SCHEDULE DB - PART A - SECTION 1

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BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2024	11/02/2026	2,349	501,774	213.57	15,103			1,335		1,335	(1,497)		(3,776)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2024	11/03/2026	2,666	569,395	213.57	17,139			1,560		1,560	(1,653)		(4,285)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2024	10/30/2026	2,697	672,777	249.48	22,336			1,673		1,673	(2,515)		(5,584)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2024	10/30/2026	1,291	3,211,932	2487.52	99,249			10,585		10,585	(8,024)		(24,812)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2024	11/02/2026	612	1,521,878	2487.52	47,178			5,433		5,433	(3,413)		(11,795)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2024	11/03/2026	153	380,109	2487.52	11,783			1,391		1,391	(819)		(2,946)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/01/2024	10/30/2026	5,019	1,727,090	344.14	53,713						(10,071)		(13,428)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/01/2024	11/02/2026	3,471	1,194,428	344.14	37,147						(6,965)		(9,287)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2026	8,590	2,218,726	258.29	63,012			14,587		14,587	2,772		(15,753)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/01/2024	11/02/2026	1,577	407,422	258.29	11,612			2,784		2,784	606		(2,903)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/01/2024	11/03/2026	1,857	479,664	258.29	13,670			3,317		3,317	754		(3,418)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2024	10/30/2026	2,886	3,149,703	1091.33	89,200			50,706		50,706	33,981		(22,300)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/01/2024	10/30/2026	188	1,076,764	5728.8	89,025			206,369		206,369	189,677		(22,256)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/01/2024	10/30/2026	1,131	2,078,930	1838.5	65,902			3,343		3,343	(9,013)		(16,476)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/01/2024	11/02/2026	1,571	2,888,722	1838.5	90,716			5,262		5,262	(11,747)		(22,679)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/01/2024	11/03/2026	469	862,619	1838.5	27,345			1,632		1,632	(3,495)		(6,836)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/04/2024	11/04/2026	3,780	977,769	258.64	27,769			6,129		6,129	923		(6,942)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/04/2024	11/04/2026	3,672	4,004,715	1090.65	114,014			67,769		67,769	46,391		(28,504)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/04/2024	11/04/2026	474	537,256	1132.73	21,044			14,274		14,274	10,328		(5,261)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2024	11/04/2026	811	1,491,266	1838.92	48,615			2,857		2,857	(6,258)		(12,154)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/05/2024	11/05/2026	3,132	671,364	214.33	20,141			1,372		1,372	(2,404)		(5,035)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/05/2024	11/05/2026	2,579	648,380	251.42	21,526			868		868	(3,168)		(5,382)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2026	682	1,705,864	2500	52,711			4,137		4,137	(5,746)		(13,178)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2026	5,206	1,793,351	344.48	55,594						(10,424)		(13,898)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/05/2024	11/05/2026	1,902	493,067	259.28	14,003			2,537		2,537	(88)		(3,501)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/05/2024	11/05/2026	6,209	6,804,356	1095.86	190,055			86,906		86,906	51,270		(47,514)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/05/2024	11/05/2026	1,812	2,065,897	1140.3	80,611			43,649		43,649	28,534		(20,153)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/05/2024	11/05/2026	235	1,358,792	5782.76	65,167			106,674		106,674	94,455		(16,292)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/05/2024	11/05/2026	2,036	3,763,939	1848.3	120,070			4,268		4,268	(18,245)		(30,017)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2026	432	1,083,320	2509.57	33,475			1,852		1,852	(4,424)		(8,369)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2024	11/06/2026	2,499	2,762,872	1105.79	78,410			21,154		21,154	6,452		(19,603)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2024	11/06/2026	77	459,477	5929.04	60,603			135,017		135,017	123,654		(15,151)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/06/2024	11/06/2026	916	1,702,889	1859.14	54,663			993		993	(9,256)		(13,666)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	1,717	368,836	214.76	11,065			634		634	(1,441)		(2,766)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	1,868	470,845	252.03	15,632			498		498	(2,433)		(3,908)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	675	1,704,629	2526.4	52,673			1,388		1,388	(8,488)		(13,168)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/07/2024	11/06/2026	3,722	1,282,517	344.56	39,758						(7,455)		(9,940)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2024	11/06/2026	5,724	1,495,450	261.26	42,471			3,741		3,741	(4,222)		(10,618)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2024	11/06/2026	2,421	2,687,041	1109.73	76,204			15,890		15,890	1,601		(19,051)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2024	11/06/2026	429	497,714	1160.6	19,421			4,861		4,861	1,220		(4,855)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/07/2024	11/06/2026	120	718,198	5973.1	31,098			49,691		49,691	43,860		(7,774)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	1,430	2,656,430	1857.85	84,740			1,693		1,693	(14,195)		(21,185)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	3,242	698,149	215.36	21,014			996		996	(2,944)		(5,254)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2026	2,953	636,017	215.36	19,144			941		941	(2,648)		(4,786)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	721	1,825,693	2532.16	56,414			1,128		1,128	(9,450)		(14,103)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/08/2024	11/09/2026	370	937,228	2532.16	28,960			677		677	(4,753)		(7,240)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2026	257	650,708	2532.16	20,107			493		493	(3,277)		(5,027)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1,684	581,326	345.18	18,021						(3,379)		(4,505)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/08/2024	11/09/2026	2,065	712,917	345.18	22,172						(4,157)		(5,543)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2026	1,856	640,668	345.18	19,925						(3,736)		(4,981)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/08/2024	11/09/2026	6,671	1,742,622	261.24	49,490			4,740		4,740	(4,539)		(12,373)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/08/2024	11/10/2026	1,818	474,908	261.24	13,487			1,323		1,323	(1,206)		(3,372)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/08/2024	11/06/2026	1,950	2,168,057	1111.72	61,464			11,155		11,155	(370)		(15,366)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/08/2024	11/06/2026	135	810,081	5995.54	37,663			63,260		63,260	56,198		(9,416)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/08/2024	11/06/2026	541	1,007,246	1862.53	32,030			463		463	(5,543)		(8,008)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/08/2024	11/09/2026	689	1,283,784	1862.53	40,953			704		704	(6,975)		(10,238)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/08/2024	11/10/2026	666	1,241,354	1862.53	39,599			719		719	(6,706)		(9,900)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/11/2024	11/11/2026	2,834	606,925	214.13	18,208			1,618		1,618	(1,796)		(4,552)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/11/2024	11/11/2026	1,784	448,104	251.18	14,877			827		827	(1,963)		(3,719)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/11/2024	11/11/2026	394	993,506	2524.27	30,699			1,111		1,111	(4,646)		(7,675)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2026	3,890	1,343,496	345.4	41,648						(7,809)		(10,412)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/11/2024	11/11/2026	4,930	1,286,032	260.87	36,523			4,204		4,204	(2,644)		(9,131)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/11/2024	11/11/2026	1,908	2,120,936	1111.36	59,959			12,113		12,113	871		(14,990)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/11/2024	11/11/2026	917	1,066,340	1162.95	41,470			10,014		10,014	2,238		(10,367)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/11/2024	11/11/2026	64	383,610	6001.35	50,539			106,987		106,987	97,511		(12,635)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/11/2024	11/11/2026	1,318	2,457,529	1865.1	78,395			1,266		1,266	(13,433)		(19,599)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2026	272	684,215	2516.51	21,074			1,088		1,088	(2,863)		(5,268)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/12/2024	11/12/2026	1,703	1,888,992	1109.28	53,364			12,506		12,506	2,500		(13,341)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/12/2024	11/12/2026	799	926,948	1159.91	36,021			10,012		10,012	3,258		(9,005)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/12/2024	11/12/2026	75	450,965	5983.99	19,031			31,121		31,121	27,553		(4,758)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/12/2024	11/12/2026	787	1,461,571	1857.82	46,770			1,258		1,258	(7,511)		(11,693)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2024	11/13/2026	1,653	412,625	249.62	13,658			1,424		1,424	(1,137)		(3,414)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2024	11/13/2026	548	1,377,726	2515.81	42,434			2,325		2,325	(5,631)		(10,608)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/13/2024	11/13/2026	1,148	392,853	342.15	12,178						(2,283)		(3,045)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/13/2024	11/13/2026	2,491	646,996	259.7	18,310			3,274		3,274	(159)		(4,577)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2024	11/13/2026	3,432	3,805,975	1109	107,633			25,960		25,960	5,779		(26,908)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2024	11/13/2026	903	1,047,652	1159.55	40,754			11,606		11,606	3,965		(10,188)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2026	1,364	2,538,259	1861.02	80,970			1,878		1,878	(13,304)		(20,243)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	4,392	932,244	212.28	27,967			5,250		5,250	6		(6,992)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	351	880,520	2510.99	27,208			1,783		1,783	(3,318)		(6,802)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/14/2024	11/13/2026	1,486	384,578	258.72	10,884			2,619		2,619	578		(2,721)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2024	11/13/2026	3,373	3,733,243	1106.68	105,800			29,283		29,283	9,446		(26,450)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2024	11/13/2026	976	1,128,014	1156.15	43,970			14,291		14,291	6,046		(10,992)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/14/2024	11/13/2026	107	636,821	5949.17	27,165			44,422		44,422	39,329		(6,791)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2024	11/13/2026	762	1,413,592	1854.01	46,323			1,591		1,591	(7,094)		(11,581)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	1,890	400,869	212.13	11,986			2,376		2,376	128		(2,996)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	2,057	436,435	212.13	13,093			2,729		2,729	274		(3,273)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	3,659	911,682	249.19	30,177			3,630		3,630	(2,028)		(7,544)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	746	1,861,921	2496.52	57,347			6,271		6,271	(4,482)		(14,337)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/15/2024	11/13/2026	3,686	1,261,500	342.28	38,980						(7,309)		(9,745)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/15/2024	11/17/2026	2,923	1,000,641	342.28	31,020						(5,816)		(7,755)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2026	5,647	1,446,262	256.1	40,929			19,146		19,146	11,472		(10,232)				0001

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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/15/2024	11/17/2026	3,865	989,774	256.1	28,011			13,331		13,331	8,079		(7,003)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2024	11/13/2026	3,490	3,844,062	1101.57	108,364			40,107		40,107	19,788		(27,091)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2024	11/13/2026	617	708,348	1148.69	27,470			11,787		11,787	6,636		(6,867)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/15/2024	11/13/2026	243	1,428,173	5870.62	132,954			277,193		277,193	252,264		(33,238)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/15/2024	11/16/2026	64	377,520	5870.62	8,905			13,982		13,982	12,312		(2,226)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2024	11/13/2026	664	1,228,892	1849.67	39,570			1,769		1,769	(5,651)		(9,893)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2024	11/16/2026	618	1,142,388	1849.67	36,785			1,818		1,818	(5,079)		(9,196)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2026	260	481,497	1849.67	15,504			791		791	(2,116)		(3,876)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	9,878	2,466,906	249.74	81,655			9,064		9,064	(6,246)		(20,414)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	705	1,761,739	2499.65	54,262			5,942		5,942	(4,232)		(13,565)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/18/2024	11/18/2026	3,006	3,315,706	1103.14	94,033			33,099		33,099	15,468		(23,508)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	11/18/2024	11/18/2026	203	1,197,633	5893.62	49,582			82,585		82,585	73,289		(12,396)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/18/2024	11/18/2026	778	1,442,039	1852.82	47,010			2,071		2,071	(6,743)		(11,753)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/19/2024	11/19/2026	3,609	3,986,895	1104.68	113,068			36,993		36,993	15,793		(28,267)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/19/2024	11/19/2026	555	640,556	1153.25	24,995			9,470		9,470	4,784		(6,249)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/19/2024	11/19/2026	166	983,829	5916.98	81,874			168,453		168,453	153,101		(20,469)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/19/2024	11/19/2026	2,177	4,022,533	1847.95	132,333			7,648		7,648	(17,165)		(33,083)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2026	2,443	610,672	249.99	20,213			2,153		2,153	(1,637)		(5,053)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2026	739	1,849,452	2503.38	56,963			5,766		5,766	(4,915)		(14,241)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2024	11/20/2026	1,615	1,784,381	1104.56	50,623			16,799		16,799	7,307		(12,656)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2024	11/20/2026	351	404,964	1153.08	15,806			6,065		6,065	3,101		(3,951)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/20/2024	11/20/2026	138	816,983	5917.11	52,995			94,146		94,146	84,209		(13,249)				0001

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
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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2024	11/20/2026	1,633	3,018,942	1848.73	98,719			5,677		5,677	(12,833)		(24,680)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2024	11/20/2026	3,367	724,508	215.17	21,735			1,571		1,571	(2,505)		(5,434)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2024	11/20/2026	394	988,058	2506.7	30,432			2,767		2,767	(2,939)		(7,608)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2026	2,554	873,082	341.8	27,066						(5,075)		(6,766)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2024	11/20/2026	2,625	2,905,079	1106.51	82,359			24,636		24,636	9,194		(20,590)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2024	11/20/2026	126	746,877	5948.71	32,078			51,894		51,894	45,879		(8,019)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2024	11/20/2026	732	1,362,323	1860.01	44,548			1,420		1,420	(6,932)		(11,137)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2026	1,818	393,094	216.24	11,754			539		539	(1,665)		(2,938)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2026	2,727	589,678	216.24	17,690			909		909	(2,408)		(4,423)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2026	2,250	563,218	250.37	18,643			1,756		1,756	(1,739)		(4,661)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2026	1,020	2,560,366	2510.58	78,859			6,305		6,305	(8,481)		(19,715)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2024	11/23/2026	300	754,347	2510.58	23,234			1,986		1,986	(2,370)		(5,808)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/22/2024	11/20/2026	4,273	1,465,228	342.94	45,276						(8,489)		(11,319)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/22/2024	11/20/2026	4,741	1,223,604	258.08	34,628			10,571		10,571	4,078		(8,657)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/22/2024	11/23/2026	2,185	564,000	258.08	15,961			4,983		4,983	1,991		(3,990)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2024	11/20/2026	2,587	2,866,051	1107.85	81,138			22,570		22,570	7,356		(20,284)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2024	11/24/2026	457	506,332	1107.85	14,370			4,140		4,140	1,445		(3,592)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2024	11/20/2026	1,277	1,478,139	1157.9	57,559			18,637		18,637	7,845		(14,390)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/22/2024	11/20/2026	136	810,041	5969.34	63,349			128,707		128,707	116,829		(15,837)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/22/2024	11/20/2026	1,051	1,961,544	1865.77	65,516			1,478		1,478	(10,807)		(16,379)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/22/2024	11/23/2026	539	1,004,986	1865.77	33,567			851		851	(5,443)		(8,392)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/25/2024	11/25/2026	1,649	414,828	251.63	13,731			949		949	(1,625)		(3,433)				0001

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/25/2024	11/25/2026	383	966,415	2525.27	29,766			1,629		1,629	(3,952)		(7,441)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/25/2024	11/25/2026	1,588	411,801	259.4	11,654			2,623		2,623	438		(2,913)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/25/2024	11/25/2026	3,127	3,472,707	1110.64	98,173			24,587		24,587	6,179		(24,543)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/25/2024	11/25/2026	737	856,395	1161.99	33,297			9,698		9,698	3,455		(8,324)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/25/2024	11/25/2026	126	756,327	5987.37	31,971			51,903		51,903	45,908		(7,993)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/25/2024	11/25/2026	847	1,587,569	1874.45	52,072			889		889	(8,875)		(13,018)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2024	11/25/2026	1,700	366,656	215.65	11,000			740		740	(1,323)		(2,750)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2024	11/25/2026	1,688	424,378	251.38	14,047			1,056		1,056	(1,578)		(3,512)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2024	11/25/2026	945	2,390,127	2530.03	73,616			3,405		3,405	(10,398)		(18,404)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/26/2024	11/25/2026	6,067	6,751,910	1112.95	190,674			41,880		41,880	6,128		(47,668)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/26/2024	11/25/2026	180	1,084,446	6021.63	101,543			197,678		197,678	178,639		(25,386)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/26/2024	11/25/2026	1,313	2,461,995	1875.13	80,899			1,325		1,325	(13,844)		(20,225)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/27/2024	11/27/2026	2,909	732,901	251.97	24,332			1,566		1,566	(2,996)		(6,083)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/27/2024	11/27/2026	779	1,972,967	2531.17	60,965			2,853		2,853	(8,577)		(15,241)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/27/2024	11/27/2026	2,572	2,860,030	1111.8	80,824			19,368		19,368	4,214		(20,206)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/27/2024	11/27/2026	631	734,638	1163.71	28,555			7,949		7,949	2,594		(7,139)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/27/2024	11/27/2026	1,561	2,928,769	1876.48	98,992			1,584		1,584	(16,977)		(24,748)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	3,617	783,732	216.69	23,512			1,085		1,085	(3,323)		(5,878)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2026	4,150	899,281	216.69	27,068			1,385		1,385	(3,691)		(6,767)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	2,853	720,988	252.71	23,865			1,193		1,193	(3,282)		(5,966)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	389	988,721	2539.2	30,551			1,070		1,070	(4,658)		(7,638)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/29/2024	11/30/2026	312	792,955	2539.2	24,502			938		938	(3,656)		(6,126)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2026	600	1,523,256	2539.2	47,069			1,854		1,854	(6,972)		(11,767)				0001

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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/29/2024	11/27/2026	9,906	2,576,535	260.09	73,174			13,841		13,841	121		(18,293)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/29/2024	11/30/2026	4,102	1,066,879	260.09	30,299			5,925		5,925	244		(7,575)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2026	1,918	498,953	260.09	14,170			2,801		2,801	144		(3,543)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2024	11/27/2026	3,922	4,372,401	1114.74	123,564			24,995		24,995	1,827		(30,891)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2024	11/27/2026	891	1,040,541	1168.04	40,456			9,546		9,546	1,961		(10,114)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/29/2024	11/27/2026	209	1,263,524	6032.38	113,748			219,306		219,306	197,978		(28,437)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2024	11/27/2026	1,438	2,699,943	1877.87	91,528			1,348		1,348	(15,813)		(22,882)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2024	11/30/2026	864	1,623,244	1877.87	54,866			915		915	(9,373)		(13,716)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2024	12/01/2026	495	929,351	1877.87	31,505			544		544	(5,363)		(7,876)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2026	3,218	693,673	215.53	20,810			1,708		1,708	(3,061)		(5,203)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/02/2024	11/25/2026	4,027	1,407,714	349.56	43,498						(9,968)		(10,875)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2026	5,586	1,952,518	349.56	60,528						(13,871)		(15,132)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/02/2024	12/02/2026	2,831	736,627	260.22	20,920			4,025		4,025	(769)		(5,230)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/02/2024	12/02/2026	343	643,143	1874.48	21,181			469		469	(4,385)		(5,295)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2026	2,486	626,698	252.14	20,806			1,446		1,446	(3,322)		(5,202)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2026	1,222	3,104,104	2540.95	95,917			3,755		3,755	(18,226)		(23,979)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/03/2024	12/03/2026	7,427	8,285,237	1115.56	235,384			48,413		48,413	(5,529)		(58,846)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/03/2024	12/03/2026	1,955	2,285,451	1169.27	89,338			21,284		21,284	810		(22,335)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2026	227	1,374,713	6049.88	62,429			100,422		100,422	86,116		(15,607)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/03/2024	12/03/2026	1,071	2,002,121	1868.78	65,980			2,021		2,021	(13,099)		(16,495)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/04/2024	12/04/2026	1,939	2,169,725	1119.14	61,642			10,425		10,425	(3,701)		(15,410)				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2024	12/04/2026	1,134	2,114,385	1864.08	69,352			2,764		2,764	(13,129)		(17,338)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	1,133	243,214	214.66	7,296			843		843	(829)		(1,824)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	776	1,976,518	2547.21	61,074			1,972		1,972	(12,024)		(15,269)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/05/2024	12/04/2026	3,099	1,083,602	349.66	33,592						(7,698)		(8,398)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2024	12/04/2026	3,678	959,776	260.94	27,258			4,394		4,394	(1,852)		(6,814)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/05/2024	12/04/2026	2,519	2,816,761	1118.34	80,024			14,188		14,188	(4,151)		(20,006)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/05/2024	12/04/2026	168	1,018,004	6075.11	96,339			181,379		181,379	159,301		(24,085)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/05/2024	12/04/2026	1,034	1,925,954	1862.01	63,947			2,777		2,777	(11,877)		(15,987)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	3,523	755,433	214.45	22,739			2,937		2,937	(2,274)		(5,685)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	2,326	588,814	253.12	19,549			1,008		1,008	(3,472)		(4,887)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	1,082	2,765,207	2554.49	85,445			2,118		2,118	(17,463)		(21,361)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	626	1,600,316	2554.49	49,610			1,345		1,345	(10,024)		(12,402)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	361	921,114	2554.49	28,555			797		797	(5,746)		(7,139)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/06/2024	12/04/2026	3,349	1,171,863	349.94	36,328						(8,325)		(9,082)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/06/2024	12/07/2026	2,136	747,522	349.94	23,248						(5,328)		(5,812)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2026	1,997	698,906	349.94	21,736						(4,981)		(5,434)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/06/2024	12/04/2026	5,806	1,520,953	261.98	43,195			5,104		5,104	(4,795)		(10,799)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/06/2024	12/07/2026	2,108	552,341	261.98	15,742			1,936		1,936	(1,672)		(3,935)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2026	2,008	526,005	261.98	14,991			1,869		1,869	(1,566)		(3,748)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/06/2024	12/04/2026	1,343	1,503,587	1119.28	42,747			7,165		7,165	(2,632)		(10,687)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2024	12/04/2026	97	593,526	6090.27	40,590			72,482		72,482	63,180		(10,148)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/06/2024	12/04/2026	1,856	3,447,401	1857.58	111,696			6,098		6,098	(19,499)		(27,924)				0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2024	12/07/2026	845	1,569,716	1857.58	50,859			2,975		2,975	(8,681)		(12,715)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	396	735,581	1857.58	23,833			1,425		1,425	(4,037)		(5,958)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/09/2024	12/09/2026	1,715	366,734	213.83	11,039			1,777		1,777	(753)		(2,760)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/09/2024	12/09/2026	803	2,040,944	2542.2	63,065			2,760		2,760	(11,692)		(15,766)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/09/2024	12/09/2026	1,719	1,917,789	1115.86	54,350			11,745		11,745	(711)		(13,588)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/09/2024	12/09/2026	2,408	2,816,921	1169.75	109,804			27,292		27,292	2,129		(27,451)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	179	1,085,343	6052.85	90,036			169,630		169,630	148,997		(22,509)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/09/2024	12/09/2026	1,269	2,355,725	1856.19	78,210			4,948		4,948	(12,975)		(19,553)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/10/2024	12/10/2026	2,136	539,114	252.34	17,899			1,342		1,342	(2,760)		(4,475)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/10/2024	12/10/2026	499	1,266,781	2537.86	39,144			2,017		2,017	(6,953)		(9,786)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/10/2024	12/10/2026	4,519	5,034,646	1113.99	142,531			34,384		34,384	1,721		(35,633)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/10/2024	12/10/2026	485	566,578	1167.01	22,063			6,100		6,100	1,044		(5,516)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	63	378,231	6034.91	20,901			33,908		33,908	29,118		(5,225)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/10/2024	12/10/2026	1,573	2,911,665	1851.6	96,958			7,548		7,548	(14,672)		(24,240)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2024	12/11/2026	229	583,463	2542.99	18,029			806		806	(3,325)		(4,507)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2024	12/11/2026	5,484	6,128,697	1117.64	173,442			34,778		34,778	(4,969)		(43,361)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	70	427,236	6084.19	18,350			29,001		29,001	24,796		(4,587)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/11/2024	12/11/2026	1,378	2,543,667	1845.76	82,415			8,447		8,447	(10,440)		(20,604)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/12/2024	12/11/2026	2,841	714,416	251.43	23,719			2,360		2,360	(3,076)		(5,930)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/12/2024	12/11/2026	823	2,084,637	2532.82	64,415			3,969		3,969	(10,793)		(16,104)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/12/2024	12/11/2026	1,482	385,280	259.92	10,942			2,486		2,486	(21)		(2,735)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2024	12/11/2026	4,653	5,183,936	1114.2	146,654			35,340		35,340	1,732		(36,663)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	205	1,239,812	6051.25	119,025			234,427		234,427	207,150		(29,756)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2024	12/11/2026	1,427	2,630,285	1843.61	87,588			9,478		9,478	(10,595)		(21,897)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2024	12/11/2026	4,502	955,118	212.17	28,654			7,536		7,536	969		(7,163)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	1,737	368,615	212.17	11,058			2,979		2,979	445		(2,765)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	3,111	659,962	212.17	19,799			5,376		5,376	838		(4,950)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2024	12/11/2026	1,997	500,587	250.66	16,569			2,045		2,045	(1,752)		(4,142)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2024	12/11/2026	1,536	3,886,942	2530.69	119,718			7,896		7,896	(19,539)		(29,929)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/13/2024	12/11/2026	4,339	1,500,693	345.88	46,521						(10,661)		(11,630)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/13/2024	12/14/2026	1,891	654,063	345.88	20,276						(4,647)		(5,069)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/13/2024	12/15/2026	2,403	831,155	345.88	25,849						(5,924)		(6,462)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/13/2024	12/11/2026	6,440	1,670,050	259.31	47,262			12,490		12,490	1,659		(11,816)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/13/2024	12/14/2026	6,452	1,673,195	259.31	47,519			12,792		12,792	1,902		(11,880)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2024	12/11/2026	1,378	1,534,045	1113.58	43,275			10,799		10,799	882		(10,819)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2024	12/11/2026	418	487,482	1166.41	18,919			5,402		5,402	1,066		(4,730)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/13/2024	12/11/2026	118	711,681	6051.09	47,320			84,758		84,758	73,914		(11,830)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2024	12/11/2026	1,231	2,264,030	1839.32	74,713			9,560		9,560	(7,562)		(18,678)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2024	12/14/2026	682	1,254,018	1839.32	41,383			5,514		5,514	(3,970)		(10,346)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2024	12/15/2026	1,276	2,347,681	1839.32	77,473			10,458		10,458	(7,297)		(19,368)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2024	12/16/2026	2,344	587,657	250.7	19,451			2,540		2,540	(1,918)		(4,863)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2024	12/16/2026	1,016	2,577,850	2536.18	79,656			4,895		4,895	(13,359)		(19,914)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/16/2024	12/16/2026	1,793	619,845	345.71	19,215						(4,403)		(4,804)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/16/2024	12/16/2026	2,689	699,451	260.12	19,864			4,480		4,480	(72)		(4,966)				0001

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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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/16/2024	12/16/2026	6,091	6,795,664	1115.7	192,929			44,858		44,858	645		(48,232)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/16/2024	12/16/2026	338	2,050,136	6074.08	87,316			140,302		140,302	120,292		(21,829)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/16/2024	12/16/2026	658	1,205,166	1832.46	40,012			6,857		6,857	(2,312)		(10,003)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/17/2024	12/17/2026	1,602	400,853	250.18	13,268			2,001		2,001	(1,040)		(3,317)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/17/2024	12/17/2026	506	1,281,564	2530.77	39,600			2,904		2,904	(6,171)		(9,900)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/17/2024	12/17/2026	418	108,560	259.8	3,083			757		757	50		(771)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/17/2024	12/17/2026	6,596	7,343,538	1113.28	208,483			55,193		55,193	7,416		(52,121)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/17/2024	12/17/2026	1,439	1,677,819	1165.99	65,519			19,733		19,733	4,718		(16,380)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/17/2024	12/17/2026	160	969,244	6050.61	102,432			193,265		193,265	169,791		(25,608)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/17/2024	12/17/2026	1,515	2,767,457	1826.23	91,603			19,394		19,394	(1,599)		(22,901)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/18/2024	12/18/2026	1,876	391,425	208.68	11,743			6,966		6,966	4,275		(2,936)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/18/2024	12/18/2026	345	859,439	2492.98	26,557			5,224		5,224	(862)		(6,639)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2024	12/18/2026	1,280	1,403,264	1096.31	39,839			22,097		22,097	12,967		(9,960)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2026	84	490,808	5872.16	27,289			44,101		44,101	37,848		(6,822)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2024	12/18/2026	1,096	1,973,292	1800.82	65,332			27,965		27,965	12,993		(16,333)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/19/2024	12/18/2026	2,551	626,439	245.52	20,735			8,534		8,534	3,782		(5,184)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/19/2024	12/18/2026	324	805,237	2486.06	24,801			5,718		5,718	34		(6,200)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/19/2024	12/18/2026	2,271	777,824	342.52	24,035						(5,508)		(6,009)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2024	12/18/2026	1,163	297,432	255.83	8,417			4,692		4,692	2,763		(2,104)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2024	12/18/2026	2,275	2,491,643	1095.42	70,563			40,567		40,567	24,396		(17,641)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2024	12/18/2026	466	531,479	1139.84	20,706			13,277		13,277	8,531		(5,177)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2026	121	709,489	5867.08	30,416			48,361		48,361	41,391		(7,604)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/19/2024	12/18/2026	635	1,138,967	1794.49	37,358			18,729		18,729	10,168		(9,340)				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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BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2024	12/21/2026	2,521	526,687	208.9	15,801			9,077		9,077	5,456		(3,950)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	2,871	599,678	208.9	17,990			10,368		10,368	6,245		(4,498)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	2,650	653,021	246.38	21,615			7,577		7,577	2,624		(5,404)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	1,037	2,585,741	2494.33	79,641			15,236		15,236	(3,015)		(19,910)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	713	1,778,924	2494.33	54,791			10,887		10,887	(1,669)		(13,698)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/20/2024	12/18/2026	1,285	441,213	343.25	13,633						(3,124)		(3,408)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/20/2024	12/21/2026	3,232	1,109,330	343.25	34,389						(7,881)		(8,597)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/20/2024	12/22/2026	1,068	366,510	343.25	11,362						(2,604)		(2,840)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2026	1,530	392,780	256.71	11,116			5,286		5,286	2,738		(2,779)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/20/2024	12/21/2026	5,263	1,351,056	256.71	38,235			18,379		18,379	9,617		(9,559)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2024	12/18/2026	2,622	2,876,969	1097.39	81,476			43,478		43,478	24,807		(20,369)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2024	12/18/2026	607	693,120	1142.7	26,997			16,111		16,111	9,924		(6,749)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2024	12/18/2026	628	3,722,737	5930.85	265,340			492,671		492,671	431,864		(66,335)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2024	12/18/2026	1,530	2,758,944	1803.17	89,666			36,911		36,911	16,363		(22,416)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2024	12/21/2026	690	1,244,242	1803.17	40,313			16,891		16,891	7,653		(10,078)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2024	12/22/2026	687	1,237,895	1803.17	40,232			16,885		16,885	7,666		(10,058)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2024	12/23/2026	1,981	487,444	246.1	16,134			6,122		6,122	2,425		(4,034)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2024	12/23/2026	382	952,418	2491.84	29,334			6,216		6,216	(506)		(7,334)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/23/2024	12/23/2026	1,433	367,731	256.62	10,407			5,123		5,123	2,738		(2,602)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2024	12/23/2026	2,298	2,524,836	1098.87	71,226			36,734		36,734	20,411		(17,806)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2026	1,267	392,145	309.46	17,647			28,937		28,937	24,893		(4,412)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2026	165	983,793	5974.07	83,661			161,537		161,537	142,365		(20,915)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2024	12/23/2026	773	1,393,282	1801.77	45,916			19,746		19,746	9,223		(11,479)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2026	489	1,222,477	2499.31	37,652			6,811		6,811	(1,818)		(9,413)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/24/2024	12/24/2026	8,654	9,533,457	1101.58	268,843			125,301		125,301	63,691		(67,211)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/24/2024	12/24/2026	410	470,524	1148.81	18,252			9,529		9,529	5,346		(4,563)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	266	1,608,459	6040.04	74,927			117,537		117,537	100,366		(18,732)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/24/2024	12/24/2026	1,963	3,546,430	1806.67	114,904			44,841		44,841	18,508		(28,726)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2024	12/24/2026	333	367,200	1101.36	10,348			4,868		4,868	2,497		(2,587)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/26/2024	12/24/2026	61	370,826	6037.59	50,584			102,533		102,533	90,940		(12,646)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	4,754	992,227	208.72	29,767			18,052		18,052	11,230		(7,442)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	4,521	1,112,177	245.98	36,702			14,348		14,348	5,937		(9,175)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	829	2,062,003	2487	63,510			15,066		15,066	512		(15,877)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	756	1,880,812	2487	57,929			14,170		14,170	895		(14,482)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	747	1,857,438	2487	57,209			14,098		14,098	988		(14,302)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/27/2024	12/28/2026	2,250	769,313	341.85	23,849			1		1	5,465		(5,962)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/27/2024	12/29/2026	2,815	962,177	341.85	29,827			1		1	6,834		(7,457)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/27/2024	12/28/2026	3,939	1,010,578	256.54	28,599			14,512		14,512	7,958		(7,150)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/27/2024	12/29/2026	4,057	1,040,909	256.54	29,458			14,995		14,995	8,244		(7,364)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2024	12/24/2026	8,257	9,067,765	1098.24	255,530			135,628		135,628	77,069		(63,882)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2024	12/24/2026	428	489,279	1143.95	18,969			11,233		11,233	6,886		(4,742)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2024	12/28/2026	324	370,937	1143.95	14,392			8,625		8,625	5,326		(3,598)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2024	12/24/2026	163	973,879	5970.84	41,633			65,978		65,978	56,437		(10,408)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2024	12/28/2026	67	399,079	5970.84	9,558			14,510		14,510	12,319		(2,389)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2024	12/24/2026	2,290	4,127,029	1802.08	138,668			58,322		58,322	26,543		(34,667)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2024	12/28/2026	565	1,018,336	1802.08	34,114			14,647		14,647	6,829		(8,529)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2024	12/29/2026	1,252	2,256,270	1802.08	75,585			32,593		32,593	15,272		(18,896)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/30/2024	12/30/2026	1,825	380,019	208.2	11,401			7,616		7,616	5,003		(2,850)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/30/2024	12/30/2026	715	1,769,037	2474.97	54,486			17,154		17,154	4,668		(13,622)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/30/2024	12/30/2026	1,580	539,756	341.64	16,732			1		1	(3,834)		(4,183)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/30/2024	12/30/2026	2,854	732,266	256.54	20,723			10,588		10,588	5,839		(5,181)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/30/2024	12/30/2026	1,741	1,906,207	1094.7	54,079			33,054		33,054	20,661		(13,520)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2026	76	450,638	5906.94	60,841			137,414		137,414	123,471		(15,210)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2024	12/30/2026	773	1,386,141	1794.35	46,436			23,880		23,880	13,238		(11,609)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/31/2024	12/31/2026	1,855	386,657	208.47	11,600			7,414		7,414	4,755		(2,900)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/31/2024	12/31/2026	2,014	495,984	246.22	16,417			6,340		6,340	2,577		(4,104)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/31/2024	12/31/2026	371	917,044	2471.06	28,245			9,625		9,625	3,152		(7,061)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/31/2024	12/31/2026	9,110	9,961,200	1093.43	282,599			180,957		180,957	116,195		(70,650)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/31/2024	12/31/2026	885	1,005,684	1136.97	39,252			27,824		27,824	18,828		(9,813)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2026	196	1,154,348	5881.63	49,383			78,206		78,206	66,889		(12,346)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2024	12/31/2026	1,766	3,172,352	1796.61	106,274			52,228		52,228	27,873		(26,568)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2025	12/31/2026	187	460,675	2469.58	14,189			4,969		4,969	1,126		(3,547)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/02/2025	12/31/2026	3,594	3,927,457	1092.67	111,304			73,207		73,207	43,062		(27,826)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/02/2025	12/31/2026	361	409,799	1135.87	15,978			11,624		11,624	7,296		(3,995)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/02/2025	12/31/2026	1,214	371,577	305.97	16,684			31,848		31,848	27,330		(4,171)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2025	12/31/2026	330	590,573	1791.47	19,371			10,848		10,848	5,602		(4,843)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/03/2025	01/04/2027	4,790	998,968	208.54	29,969			19,118		19,118	11,002		(7,492)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/03/2025	12/31/2026	3,197	787,194	246.26	25,977			9,991		9,991	2,955		(6,494)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/03/2025	12/31/2026	499	1,236,774	2476.47	38,093			11,724		11,724	1,407		(9,523)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/03/2025	01/04/2027	1,299	3,217,786	2476.47	99,108			31,222		31,222	4,381		(24,777)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/03/2025	01/04/2027	4,187	1,074,338	256.6	30,404			15,602		15,602	7,368		(7,601)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/03/2025	01/05/2027	2,485	637,613	256.6	18,108			9,288		9,288	4,384		(4,527)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/03/2025	12/31/2026	2,432	2,667,525	1096.69	75,518			43,251		43,251	22,798		(18,879)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/03/2025	12/31/2026	341	389,634	1141.72	15,172			9,649		9,649	5,540		(3,793)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2025	12/31/2026	173	1,027,281	5942.47	106,599			222,566		222,566	193,695		(26,650)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2025	01/04/2027	167	993,927	5942.47	23,705			36,059		36,059	29,639		(5,926)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2025	12/31/2026	1,037	1,861,471	1795.83	61,429			31,170		31,170	14,533		(15,357)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2025	01/04/2027	1,161	2,085,601	1795.83	68,616			35,414		35,414	16,831		(17,154)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/06/2025	01/06/2027	2,192	454,906	207.51	13,647			10,370		10,370	6,674		(3,412)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/06/2025	01/06/2027	1,500	369,096	246.12	12,217			4,934		4,934	1,625		(3,054)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/06/2025	01/04/2027	3,887	1,325,168	340.96	40,948			3		3	(11,087)		(10,237)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/06/2025	01/06/2027	3,182	1,084,878	340.96	33,631			3		3	(9,105)		(8,408)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/06/2025	01/06/2027	3,900	1,002,686	257.07	28,376			13,513		13,513	5,828		(7,094)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2025	12/31/2026	1,177	1,291,437	1097.48	36,289			20,353		20,353	10,525		(9,072)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2025	01/06/2027	1,141	1,251,835	1097.48	35,302			20,112		20,112	10,551		(8,825)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2025	01/06/2027	528	603,877	1142.88	23,430			14,795		14,795	8,449		(5,858)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	55	330,260	5975.38	35,891			73,507		73,507	63,786		(8,973)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2027	787	1,409,764	1790.32	44,267			26,997		26,997	15,008		(11,067)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	2,676	555,365	207.54	16,605			12,624		12,624	8,127		(4,151)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	1,553	380,952	245.31	12,610			5,849		5,849	2,434		(3,152)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	602	1,488,087	2470.25	45,833			16,433		16,433	4,020		(11,458)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/07/2025	01/07/2027	4,377	4,796,406	1095.93	135,259			81,567		81,567	44,935		(33,815)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/07/2025	01/07/2027	270	1,595,049	5909.03	82,076			132,400		132,400	110,171		(20,519)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	1,162	2,079,636	1789.9	66,132			40,277		40,277	22,366		(16,533)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/08/2025	01/08/2027	1,034	2,557,068	2472.93	78,758			27,053		27,053	5,723		(19,689)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2025	01/08/2027	1,620	1,775,482	1096.09	50,069			30,115		30,115	16,555		(12,517)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2025	01/08/2027	493	562,569	1140.89	21,828			14,513		14,513	8,601		(5,457)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2025	01/08/2027	1,366	2,447,478	1791.57	81,012			45,974		45,974	24,034		(20,253)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	2,061	426,409	206.93	12,750			10,720		10,720	7,267		(3,187)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2025	01/12/2027	2,400	496,698	206.93	14,851			12,507		12,507	8,485		(3,713)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2027	3,461	845,083	244.18	27,888			15,519		15,519	7,966		(6,972)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2025	01/12/2027	3,492	852,685	244.18	28,224			15,841		15,841	8,198		(7,056)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2027	1,918	4,708,954	2455.56	144,565			67,036		67,036	27,883		(36,141)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	613	1,505,620	2455.56	46,373			21,671		21,671	9,111		(11,593)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2025	01/12/2027	517	1,269,182	2455.56	39,091			18,333		18,333	7,746		(9,773)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	4,056	1,371,064	338.04	42,366			14		14	(11,460)		(10,591)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2027	5,192	1,755,061	338.04	54,407			22		22	(14,713)		(13,602)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/10/2025	01/08/2027	2,873	730,817	254.38	20,609			15,191		15,191	9,610		(5,152)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/10/2025	01/11/2027	2,037	518,245	254.38	14,666			10,827		10,827	6,855		(3,667)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/10/2025	01/12/2027	5,534	1,407,681	254.38	39,837			29,457		29,457	18,668		(9,959)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/10/2025	01/08/2027	2,537	2,771,997	1092.57	78,170			52,884		52,884	31,713		(19,543)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/10/2025	01/11/2027	332	362,669	1092.57	10,227			6,969		6,969	4,199		(2,557)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/10/2025	01/12/2027	384	419,027	1092.57	11,858			8,071		8,071	4,859		(2,965)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/10/2025	01/08/2027	380	432,136	1135.79	16,767			12,497		12,497	7,956		(4,192)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/10/2025	01/08/2027	334	1,948,549	5827.04	132,582			275,671		275,671	239,764		(33,146)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/10/2025	01/11/2027	96	561,983	5827.04	13,769			20,399		20,399	16,670		(3,442)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2025	01/08/2027	2,317	4,121,475	1779.04	134,360			98,334		98,334	61,945		(33,590)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2025	01/11/2027	528	939,979	1779.04	30,643			22,566		22,566	14,266		(7,661)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2025	01/12/2027	591	1,052,023	1779.04	34,296			25,307		25,307	16,018		(8,574)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2027	351	861,023	2453.37	26,433			12,921		12,921	5,762		(6,608)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/13/2025	01/13/2027	1,419	360,366	253.96	10,162			8,010		8,010	5,257		(2,541)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/13/2025	01/13/2027	2,350	2,568,301	1092.82	72,632			49,187		49,187	29,516		(18,158)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/13/2025	01/13/2027	25	143,785	5836.22	16,068			31,955		31,955	27,604		(4,017)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2027	1,275	2,280,483	1788.23	71,835			46,388		46,388	26,933		(17,959)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2025	01/14/2027	2,476	513,539	207.37	15,355			12,141		12,141	7,983		(3,839)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2025	01/14/2027	169	414,787	2455.3	12,734			6,059		6,059	2,610		(3,183)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2027	3,182	3,478,444	1093.15	98,370			66,072		66,072	39,430		(24,593)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2027	149	868,349	5842.91	70,968			151,221		151,221	132,001		(17,742)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2027	535	959,911	1794.56	31,389			17,287		17,287	8,786		(7,847)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2027	2,798	687,881	245.88	22,769			9,930		9,930	3,763		(5,692)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2027	357	883,672	2473.19	27,217			9,634		9,634	2,263		(6,804)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/15/2025	01/15/2027	1,151	389,863	338.62	12,086			5		5	(3,269)		(3,021)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/15/2025	01/15/2027	4,713	5,177,336	1098.57	146,726			82,340		82,340	42,602		(36,681)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/15/2025	01/15/2027	800	915,202	1144.54	35,675			22,114		22,114	12,452		(8,919)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2027	180	1,072,335	5949.91	52,964			84,884		84,884	70,540		(13,241)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2027	1,412	2,537,876	1797.37	80,197			43,298		43,298	21,578		(20,049)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2025	01/15/2027	2,115	2,322,519	1097.95	65,727			37,731		37,731	19,930		(16,432)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2025	01/15/2027	513	586,331	1143.64	22,832			14,464		14,464	8,280		(5,708)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2025	01/15/2027	654	1,181,004	1805.13	38,855			17,087		17,087	6,564		(9,714)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	3,311	695,604	210.1	20,799			10,409		10,409	4,776		(5,200)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2027	2,180	458,033	210.1	13,741			6,971		6,971	3,249		(3,435)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	2,669	657,616	246.42	21,701			8,689		8,689	2,811		(5,425)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	1,835	4,550,772	2480.04	140,164			43,946		43,946	5,985		(35,041)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2025	01/19/2027	495	1,228,849	2480.04	37,849			12,119		12,119	1,868		(9,462)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2027	394	977,229	2480.04	30,196			9,687		9,687	1,509		(7,549)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	2,991	1,016,537	339.9	31,411			8		8	8,499		(7,853)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/17/2025	01/19/2027	1,819	618,374	339.9	19,170			6		6	5,186		(4,792)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2027	2,266	770,223	339.9	23,877			8		8	6,459		(5,969)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/17/2025	01/15/2027	5,668	1,449,870	255.79	41,031			24,750		24,750	13,637		(10,258)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/17/2025	01/19/2027	2,142	547,920	255.79	15,506			9,440		9,440	5,240		(3,877)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/17/2025	01/20/2027	3,184	814,527	255.79	23,133			14,065		14,065	7,800		(5,783)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2025	01/15/2027	1,763	1,940,568	1100.62	54,937			28,733		28,733	13,854		(13,734)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2025	01/15/2027	924	1,060,319	1147.54	41,289			23,883		23,883	12,701		(10,322)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/17/2025	01/15/2027	1,432	444,490	310.34	20,002			31,613		31,613	26,196		(5,001)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	216	1,295,129	5996.66	110,038			227,316		227,316	197,514		(27,509)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/17/2025	01/15/2027	1,385	2,502,348	1807.22	78,824			34,570		34,570	13,222		(19,706)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/17/2025	01/19/2027	624	1,126,936	1807.22	35,498			15,827		15,827	6,212		(8,875)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/17/2025	01/20/2027	664	1,200,800	1807.22	37,825			16,932		16,932	6,688		(9,456)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2025	01/21/2027	3,031	3,344,428	1103.29	94,380			45,979		45,979	20,418		(23,595)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	207	1,250,112	6049.24	60,545			95,023		95,023	78,626		(15,136)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/21/2025	01/21/2027	1,451	2,630,790	1813.4	83,396			32,460		32,460	9,874		(20,849)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/22/2025	01/22/2027	1,688	416,584	246.74	13,789			5,378		5,378	1,643		(3,447)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/22/2025	01/22/2027	233	580,605	2488.65	17,883			4,985		4,985	142		(4,471)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/22/2025	01/22/2027	2,757	3,047,255	1105.19	85,933			39,265		39,265	15,992		(21,483)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/22/2025	01/22/2027	441	509,232	1154.25	19,758			9,983		9,983	4,632		(4,940)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/22/2025	01/22/2027	142	863,579	6086.37	66,743			125,761		125,761	107,685		(16,686)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/22/2025	01/22/2027	1,396	2,522,725	1807.42	79,970			35,701		35,701	14,042		(19,993)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/23/2025	01/22/2027	4,372	918,561	210.12	27,465			14,021		14,021	6,582		(6,866)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/23/2025	01/22/2027	476	1,184,806	2489.88	36,492			9,947		9,947	64		(9,123)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/23/2025	01/22/2027	3,516	903,787	257.06	25,577			12,834		12,834	5,906		(6,394)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2025	01/22/2027	2,104	2,329,160	1107.03	65,682			28,047		28,047	10,258		(16,421)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2025	01/22/2027	325	376,405	1156.95	14,605			6,902		6,902	2,947		(3,651)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/23/2025	01/22/2027	647	1,172,470	1811.05	37,285			15,321		15,321	5,223		(9,321)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/24/2025	01/25/2027	4,276	899,950	210.47	26,999			13,024		13,024	5,712		(6,750)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/24/2025	01/22/2027	1,918	473,725	246.95	15,680			5,906		5,906	1,659		(3,920)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/24/2025	01/22/2027	397	988,188	2490.66	30,436			8,178		8,178	(65)		(7,609)				0001

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

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	482	1,200,849	2490.66	36,986			10,113		10,113	95		(9,247)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	2,761	940,244	340.54	29,054			9		9	(7,860)		(7,263)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1,352	460,317	340.54	14,270			5		5	(3,860)		(3,567)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2027	1,388	472,675	340.54	14,653			5		5	(3,963)		(3,663)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/24/2025	01/22/2027	4,348	1,116,844	256.85	31,607			16,421		16,421	7,861		(7,902)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/24/2025	01/26/2027	5,833	1,498,300	256.85	42,552			22,276		22,276	10,751		(10,638)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2025	01/22/2027	707	781,427	1105.91	22,036			9,807		9,807	3,839		(5,509)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2025	01/22/2027	614	709,821	1155.32	27,541			13,554		13,554	6,095		(6,885)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	160	977,311	6101.24	34,848			54,651		54,651	45,213		(8,712)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/24/2025	01/22/2027	1,553	2,813,766	1812.27	90,322			35,778		35,778	11,316		(22,580)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/24/2025	01/25/2027	665	1,205,088	1812.27	38,804			15,525		15,525	5,015		(9,701)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/24/2025	01/26/2027	536	970,991	1812.27	31,266			12,563		12,563	4,095		(7,816)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	1,708	421,781	246.91	13,961			5,408		5,408	1,627		(3,490)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	334	833,222	2492.72	25,747			6,837		6,837	(136)		(6,437)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/27/2025	01/27/2027	2,083	710,554	341.07	22,027			7		7	(5,959)		(5,507)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/27/2025	01/27/2027	2,713	695,216	256.23	19,744			11,410		11,410	6,063		(4,936)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/27/2025	01/27/2027	4,008	4,410,327	1100.46	125,165			68,209		68,209	34,311		(31,291)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/27/2025	01/27/2027	200	229,941	1147.36	8,977			5,384		5,384	2,952		(2,244)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/27/2025	01/27/2027	866	268,598	310.01	12,087			19,439		19,439	16,166		(3,022)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/27/2025	01/27/2027	148	892,291	6012.28	108,562			220,398		220,398	190,996		(27,140)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	955	1,743,641	1825.05	55,273			16,870		16,870	1,900		(13,818)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2027	2,517	530,393	210.72	15,912			7,411		7,411	3,101		(3,978)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2027	885	218,783	247.15	7,242			2,709		2,709	747		(1,810)				0001

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

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2027	302	752,652	2495.64	23,257			5,889		5,889	(410)		(5,814)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/28/2025	01/28/2027	2,492	2,750,722	1103.78	78,065			38,087		38,087	16,944		(19,516)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/28/2025	01/28/2027	1,089	1,254,296	1152.21	48,968			26,336		26,336	13,074		(12,242)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2027	87	526,288	6067.7	28,677			45,843		45,843	38,076		(7,169)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/28/2025	01/28/2027	1,473	2,675,075	1816.64	84,265			31,668		31,668	8,846		(21,066)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2025	01/29/2027	247	614,655	2493.1	18,993			5,067		5,067	(77)		(4,748)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/29/2025	01/29/2027	1,219	1,343,620	1102.08	38,132			19,793		19,793	9,465		(9,533)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/29/2025	01/29/2027	592	680,213	1149.74	26,562			15,170		15,170	7,976		(6,641)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2027	129	779,563	6039.31	30,179			46,634		46,634	38,461		(7,545)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/29/2025	01/29/2027	1,202	2,178,882	1813.23	67,763			27,955		27,955	9,603		(16,941)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	1,699	421,092	247.86	13,938			4,652		4,652	877		(3,485)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	331	827,999	2500.65	25,502			5,940		5,940	(967)		(6,376)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/30/2025	01/29/2027	1,148	392,252	341.78	12,160			3		3	(3,290)		(3,040)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2025	01/29/2027	3,158	3,486,136	1103.96	98,867			48,131		48,131	21,355		(24,717)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2025	01/29/2027	1,014	1,169,092	1152.49	45,618			24,463		24,463	12,108		(11,404)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/30/2025	01/29/2027	59	360,426	6071.17	19,777			31,370		31,370	26,014		(4,944)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/30/2025	01/29/2027	652	1,186,501	1820.5	37,493			12,919		12,919	2,765		(9,373)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2027	2,238	472,313	211.07	14,169			6,209		6,209	2,372		(3,542)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	2,845	600,392	211.07	18,012			8,010		8,010	3,132		(4,503)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2027	2,870	709,682	247.25	23,490			8,681		8,681	2,319		(5,873)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2027	794	1,980,222	2493.64	60,991			16,164		16,164	(354)		(15,248)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	563	1,402,973	2493.64	43,352			11,648		11,648	(93)		(10,838)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/31/2025	01/29/2027	1,208	412,687	341.68	12,793			4		4	(3,461)		(3,198)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/31/2025	02/01/2027	1,104	377,125	341.68	11,691			4		4	(3,162)		(2,923)				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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/31/2025	02/02/2027	3,242	1,107,814	341.68	34,342			12		12	(9,289)		(8,586)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/31/2025	01/29/2027	2,987	767,158	256.87	21,711			11,450		11,450	5,570		(5,428)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/31/2025	02/01/2027	2,149	552,064	256.87	15,679			8,306		8,306	4,060		(3,920)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/31/2025	02/02/2027	4,600	1,181,617	256.87	33,558			17,825		17,825	8,736		(8,389)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/31/2025	01/29/2027	2,419	2,664,976	1101.74	75,525			39,714		39,714	19,259		(18,881)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/31/2025	01/29/2027	225	1,360,547	6040.53	85,952			169,797		169,797	146,518		(21,488)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2025	01/29/2027	1,353	2,457,189	1815.44	76,419			30,019		30,019	9,323		(19,105)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2025	02/01/2027	511	927,965	1815.44	28,860			11,488		11,488	3,671		(7,215)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2027	524	951,274	1815.44	29,585			11,827		11,827	3,815		(7,396)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2025	02/03/2027	1,080	228,422	211.48	6,853			2,835		2,835	694		(1,713)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2025	02/03/2027	2,604	643,059	246.93	21,285			8,456		8,456	1,804		(5,321)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2025	02/03/2027	951	2,372,213	2493.35	73,064			20,016		20,016	(2,817)		(18,266)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/03/2025	02/03/2027	1,427	487,314	341.43	15,107			6		6	(4,715)		(3,777)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/03/2025	02/03/2027	3,952	1,013,301	256.37	28,676			16,542		16,542	7,581		(7,169)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2025	02/03/2027	2,459	2,701,761	1098.85	76,460			44,944		44,944	21,050		(19,115)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2025	02/03/2027	375	429,779	1145.04	16,718			10,787		10,787	5,562		(4,180)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2027	929	287,829	309.78	12,952			21,073		21,073	17,026		(3,238)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/03/2025	02/03/2027	65	390,234	5994.57	9,221			13,940		13,940	11,058		(2,305)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2027	1,402	2,541,746	1812.68	78,794			33,693		33,693	9,070		(19,699)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	1,857	460,341	247.96	15,237			5,143		5,143	381		(3,809)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	527	1,316,812	2500.85	40,558			9,766		9,766	(2,908)		(10,139)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/04/2025	02/04/2027	5,034	5,545,608	1101.57	156,941			84,646		84,646	35,602		(39,235)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/04/2025	02/04/2027	357	410,256	1149.02	15,959			9,458		9,458	4,471		(3,990)				0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2027	290	1,750,766	6037.88	114,291			198,848		198,848	163,132		(28,573)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2027	1,578	2,857,134	1810.31	88,571			39,983		39,983	12,305		(22,143)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	2,470	525,028	212.53	15,751			5,371		5,371	449		(3,938)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	176	442,372	2509.44	13,669			2,815		2,815	(1,457)		(3,417)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2025	02/05/2027	2,782	3,068,921	1103.24	86,850			44,437		44,437	17,296		(21,713)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2027	1,289	2,335,552	1811.81	72,869			31,789		31,789	9,018		(18,217)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2027	420	1,055,510	2510.93	32,510			6,530		6,530	(3,629)		(8,127)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2025	02/05/2027	1,554	1,717,013	1104.75	48,591			23,618		23,618	8,433		(12,148)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2025	02/05/2027	1,948	2,247,172	1153.68	87,415			46,740		46,740	19,423		(21,854)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/06/2025	02/05/2027	163	992,349	6083.57	95,717			185,324		185,324	155,413		(23,929)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/06/2025	02/05/2027	769	1,391,704	1809.63	43,978			19,829		19,829	6,086		(10,994)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	1,684	357,187	212.15	10,680			3,936		3,936	598		(2,670)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	3,988	845,997	212.15	25,380			9,442		9,442	1,511		(6,345)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	1,478	366,649	248.08	12,136			4,034		4,034	241		(3,034)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	920	2,299,850	2499.66	70,835			17,532		17,532	(4,604)		(17,709)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1,094	2,734,864	2499.66	84,234			21,211		21,211	(5,112)		(21,058)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	975	2,437,100	2499.66	75,063			19,008		19,008	(4,449)		(18,766)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/07/2025	02/05/2027	4,530	1,549,055	341.96	47,866			17		17	(14,941)		(11,966)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/07/2025	02/08/2027	1,514	517,663	341.96	16,048			7		7	(5,008)		(4,012)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/07/2025	02/09/2027	1,830	625,668	341.96	19,396			8		8	(6,053)		(4,849)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/07/2025	02/05/2027	5,813	1,493,758	256.96	42,273			22,403		22,403	9,192		(10,568)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/07/2025	02/08/2027	2,468	634,120	256.96	17,946			9,584		9,584	3,976		(4,486)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/07/2025	02/09/2027	3,309	850,376	256.96	24,066			12,885		12,885	5,365		(6,016)				0001

SCHEDULE DB - PART A - SECTION 1

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Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2025	02/05/2027	2,917	3,210,842	1100.63	90,546			50,695		50,695	22,400		(22,636)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2025	02/05/2027	372	426,687	1147.66	16,555			10,165		10,165	4,991		(4,139)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/07/2025	02/05/2027	211	1,272,545	6025.99	47,365			77,723		77,723	62,922		(11,841)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2025	02/05/2027	1,300	2,347,310	1805.92	75,114			36,093		36,093	12,620		(18,778)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2025	02/08/2027	1,134	2,048,099	1805.92	65,334			31,814		31,814	11,397		(16,334)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2027	306	551,993	1805.92	17,664			8,603		8,603	3,083		(4,416)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027	957	2,399,134	2505.82	73,893			16,851		16,851	(6,241)		(18,473)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/10/2025	02/10/2027	2,425	2,675,263	1103.37	75,817			39,169		39,169	15,476		(18,954)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	02/10/2025	02/10/2027	1,216	379,402	312.07	17,073			25,092		25,092	19,757		(4,268)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/10/2025	02/10/2027	252	1,531,570	6066.44	71,166			111,918		111,918	89,679		(17,791)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2027	1,786	3,229,913	1808.14	100,450			48,308		48,308	16,917		(25,113)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2027	2,027	503,893	248.65	16,679			5,185		5,185	(27)		(4,170)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2027	431	1,078,776	2503.59	33,226			7,935		7,935	(2,449)		(8,307)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/11/2025	02/11/2027	5,132	5,663,459	1103.65	160,502			82,405		82,405	32,248		(40,126)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/11/2025	02/11/2027	1,580	1,820,492	1152.1	70,981			39,945		39,945	17,763		(17,745)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	02/11/2025	02/11/2027	41	251,274	6068.5	15,672			25,145		25,145	20,247		(3,918)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2025	02/11/2027	920	1,669,189	1813.73	53,247			22,334		22,334	5,694		(13,312)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	2,181	463,485	212.5	13,858			4,921		4,921	591		(3,465)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/12/2025	02/12/2027	571	146,206	256.19	4,138			2,502		2,502	1,209		(1,034)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2025	02/12/2027	1,792	1,974,654	1102.09	55,962			30,328		30,328	12,840		(13,990)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2025	02/12/2027	409	469,785	1149.82	18,317			10,870		10,870	5,146		(4,579)				0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	152	920,175	6051.97	85,169			165,046		165,046	138,430		(21,292)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/12/2025	02/12/2027	1,383	2,499,418	1806.68	77,232			38,754		38,754	14,619		(19,308)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	1,266	315,988	249.63	10,428			2,763		2,763	(495)		(2,607)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	212	530,972	2508.68	16,354			3,584		3,584	(1,527)		(4,088)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/13/2025	02/12/2027	3,234	1,107,907	342.62	34,234			14		14	(10,684)		(8,559)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2025	02/12/2027	1,675	1,853,958	1106.94	52,467			24,224		24,224	7,828		(13,117)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2025	02/12/2027	611	706,987	1156.92	27,523			13,946		13,946	5,345		(6,881)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2025	02/12/2027	159	974,398	6115.07	33,095			50,349		50,349	40,006		(8,274)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/13/2025	02/12/2027	1,395	2,527,538	1811.36	80,123			35,656		35,656	10,618		(20,031)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	2,108	448,236	212.62	13,402			4,651		4,651	463		(3,351)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	3,339	709,945	212.62	21,298			7,496		7,496	840		(5,325)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	3,165	789,800	249.57	26,142			6,980		6,980	(1,190)		(6,536)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	1,029	2,581,393	2509.25	79,507			17,241		17,241	(7,604)		(19,877)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2025	02/17/2027	158	397,699	2509.25	12,289			2,738		2,738	(1,103)		(3,072)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/14/2025	02/12/2027	2,958	1,013,012	342.48	31,302			13		13	(9,769)		(7,826)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/14/2025	02/16/2027	1,409	482,532	342.48	14,958			7		7	(4,667)		(3,740)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/14/2025	02/12/2027	7,977	2,056,370	257.79	58,195			27,620		27,620	9,434		(14,549)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2025	02/12/2027	2,702	2,990,712	1106.88	84,577			39,157		39,157	12,726		(21,144)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2025	02/12/2027	406	469,901	1156.83	18,279			9,289		9,289	3,576		(4,570)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/14/2025	02/12/2027	1,222	380,837	311.58	17,100			25,780		25,780	20,436		(4,275)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2025	02/12/2027	315	1,924,277	6114.63	148,891			270,747		270,747	224,218		(37,223)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2025	02/17/2027	109	668,568	6114.63	15,596			23,574		23,574	18,700		(3,899)				0001

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
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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2025	02/12/2027	1,541	2,785,912	1807.68	86,920			42,344		42,344	15,181		(21,730)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2025	02/16/2027	574	1,038,339	1807.68	32,396			15,994		15,994	5,871		(8,099)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2025	02/17/2027	207	373,385	1807.68	11,650			5,770		5,770	2,130		(2,912)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/18/2025	02/18/2027	828	917,208	1107.95	26,140			11,817		11,817	3,648		(6,535)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/18/2025	02/18/2027	431	780,253	1810	24,734			11,556		11,556	3,827		(6,184)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	3,885	970,998	249.92	32,140			8,385		8,385	(1,659)		(8,035)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	823	2,062,360	2506.39	63,521			15,107		15,107	(4,743)		(15,880)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/19/2025	02/19/2027	6,922	7,676,325	1108.93	216,472			95,986		95,986	28,338		(54,118)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/19/2025	02/19/2027	1,607	1,864,139	1159.87	72,329			35,132		35,132	12,529		(18,082)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/19/2025	02/19/2027	1,533	480,137	313.21	21,606			30,195		30,195	23,443		(5,402)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2025	02/19/2027	183	1,123,138	6144.15	86,336			155,679		155,679	128,699		(21,584)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2025	02/19/2027	1,767	3,204,081	1813.21	99,647			44,648		44,648	13,508		(24,912)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	1,551	388,137	250.17	12,847			3,210		3,210	(805)		(3,212)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	337	843,580	2501.01	25,982			6,783		6,783	(1,336)		(6,496)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/20/2025	02/19/2027	2,238	2,476,995	1106.97	69,851			33,094		33,094	11,265		(17,463)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	729	1,323,732	1815.33	41,698			17,664		17,664	4,634		(10,424)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	4,648	994,702	214	29,841			8,252		8,252	(1,074)		(7,460)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	2,204	549,822	249.47	18,199			5,126		5,126	(561)		(4,550)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	206	514,089	2495.59	15,834			4,531		4,531	(417)		(3,958)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	487	1,216,456	2495.59	37,588			10,876		10,876	(870)		(9,397)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	02/21/2025	02/19/2027	1,692	576,683	340.77	17,877			16		16	(5,571)		(4,469)				0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	6,203	2,113,733	340.77	65,526			64		64	(20,412)		(16,381)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2027	2,020	518,448	256.6	14,672			8,496		8,496	3,911		(3,668)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/21/2025	02/22/2027	4,750	1,218,842	256.6	34,615			20,105		20,105	9,288		(8,654)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2025	02/19/2027	4,392	4,823,829	1098.29	136,032			85,001		85,001	42,491		(34,008)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/21/2025	02/22/2027	155	931,693	6013.13	32,669			53,988		53,988	43,779		(8,167)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2025	02/19/2027	1,003	1,819,845	1814.45	57,689			24,727		24,727	6,699		(14,422)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2025	02/22/2027	1,433	2,599,411	1814.45	82,401			35,709		35,709	9,959		(20,600)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2027	278	504,765	1814.45	16,001			6,959		6,959	1,959		(4,000)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2025	02/24/2027	529	1,318,701	2495.1	40,748			11,997		11,997	(736)		(10,187)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2025	02/19/2027	1,129	1,237,500	1095.67	35,034			23,585		23,585	12,637		(8,758)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2025	02/24/2027	1,656	1,814,167	1095.67	51,522			34,937		34,937	18,837		(12,881)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2025	02/24/2027	486	554,392	1140.51	21,655			15,982		15,982	9,215		(5,414)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2025	02/24/2027	278	1,664,643	5983.25	136,980			261,081		261,081	218,275		(34,245)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2025	02/24/2027	1,239	2,250,299	1816.29	70,434			30,000		30,000	7,989		(17,609)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2025	02/25/2027	2,521	541,219	214.7	16,291			3,958		3,958	(1,132)		(4,073)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2025	02/25/2027	1,978	493,820	249.62	16,395			4,625		4,625	(498)		(4,099)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/25/2025	02/25/2027	3,246	3,549,928	1093.54	100,995			72,814		72,814	41,253		(25,249)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/25/2025	02/25/2027	1,160	1,319,849	1137.4	51,659			40,489		40,489	24,346		(12,915)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2027	1,480	449,840	303.95	20,243			41,713		41,713	35,388		(5,061)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/25/2025	02/25/2027	110	654,593	5955.25	35,544			56,659		56,659	45,551		(8,886)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/25/2025	02/25/2027	1,304	2,377,033	1822.7	75,352			27,856		27,856	4,309		(18,838)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/26/2025	02/26/2027	746	815,529	1093.62	23,185			16,721		16,721	9,476		(5,796)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/26/2025	02/26/2027	1,123	1,277,250	1137.52	49,953			39,160		39,160	23,549		(12,488)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2027	353	2,102,529	5956.06	142,799			265,968		265,968	221,343		(35,700)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/26/2025	02/26/2027	1,088	1,975,362	1815.16	63,607			27,139		27,139	7,262		(15,902)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	2,530	628,764	248.49	20,875			7,099		7,099	576		(5,219)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	716	1,785,985	2493.17	55,187			16,918		16,918	(328)		(13,797)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/27/2025	02/26/2027	1,845	469,002	254.25	13,320			10,671		10,671	6,508		(3,330)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2025	02/26/2027	2,193	2,383,157	1086.52	67,729			59,251		59,251	38,086		(16,932)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2025	02/26/2027	430	484,171	1127.19	18,931			17,951		17,951	12,035		(4,733)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2027	64	375,512	5861.57	23,117			37,870		37,870	30,646		(5,779)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/27/2025	02/26/2027	1,390	2,524,451	1815.96	78,763			34,129		34,129	9,516		(19,691)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	1,861	398,806	214.24	12,004			3,218		3,218	(533)		(3,001)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2027	2,755	590,140	214.24	17,763			4,859		4,859	(692)		(4,441)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	2,609	649,971	249.1	21,579			6,660		6,660	(84)		(5,395)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	353	885,383	2511.67	27,358			6,150		6,150	(2,399)		(6,840)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2025	03/01/2027	863	2,167,184	2511.67	67,183			15,306		15,306	(5,688)		(16,796)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2027	245	616,076	2511.67	19,098			4,375		4,375	(1,593)		(4,775)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	2,653	906,358	341.59	28,188			25		25	(8,783)		(7,047)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1,256	428,900	341.59	13,339			13		13	(4,155)		(3,335)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2027	1,166	398,380	341.59	12,390			13		13	(3,859)		(3,097)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/28/2025	03/01/2027	1,523	389,068	255.38	11,088			7,687		7,687	4,222		(2,772)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/28/2025	03/02/2027	4,595	1,173,403	255.38	33,442			23,221		23,221	12,770		(8,360)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2025	02/26/2027	3,658	4,000,688	1093.6	113,780			82,074		82,074	46,518		(28,445)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2025	02/26/2027	1,841	2,093,887	1137.48	81,913			64,247		64,247	38,649		(20,478)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2025	02/26/2027	342	2,037,272	5954.5	130,485			252,864		252,864	212,088		(32,621)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2025	02/26/2027	1,819	3,323,091	1826.95	106,007			35,716		35,716	2,588		(26,502)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2025	03/01/2027	1,253	2,289,906	1826.95	72,819			24,938		24,938	2,182		(18,205)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2027	781	1,427,562	1826.95	45,539			15,614		15,614	1,383		(11,385)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2025	03/03/2027	602	1,506,508	2503.71	46,702			12,297		12,297	(4,243)		(11,675)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2027	2,114	723,105	341.99	22,489			21		21	(7,943)		(5,622)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/03/2025	03/03/2027	2,076	527,261	254	15,027			12,454		12,454	7,132		(3,757)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/03/2025	03/03/2027	2,733	2,969,258	1086.41	84,327			74,538		74,538	44,673		(21,082)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2027	1,218	365,507	300.12	16,448			38,763		38,763	32,938		(4,112)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2025	03/03/2027	71	417,074	5849.72	25,326			41,999		41,999	33,029		(6,332)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2025	03/03/2027	1,460	2,663,882	1824.92	85,244			30,543		30,543	352		(21,311)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2027	2,115	454,243	214.73	13,718			3,429		3,429	(1,430)		(3,430)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2027	2,492	619,244	248.48	20,683			7,175		7,175	(150)		(5,171)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2025	03/04/2027	4,249	4,597,633	1082.05	131,033			128,912		128,912	82,504		(32,758)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2025	03/04/2027	627	702,569	1120.7	27,541			29,307		29,307	19,553		(6,885)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/04/2025	03/04/2027	97	561,637	5778.15	74,748			191,771		191,771	165,298		(18,687)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2027	1,069	1,935,736	1811.2	60,395			29,326		29,326	7,936		(15,099)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2027	193	480,220	2492.37	14,887			4,747		4,747	(525)		(3,722)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2025	03/05/2027	1,027	1,114,255	1085.38	31,645			28,792		28,792	17,584		(7,911)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/05/2025	03/05/2027	63	369,176	5842.63	15,154			24,361		24,361	18,994		(3,789)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2027	1,313	2,386,774	1817.43	75,183			32,130		32,130	5,503		(18,796)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2025	03/05/2027	432	1,071,632	2481.57	33,221			12,497		12,497	731		(8,305)				0001

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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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2025	03/05/2027	1,203	1,298,872	1079.86	36,888			38,434		38,434	25,369		(9,222)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2025	03/05/2027	1,721	1,923,066	1117.53	75,000			84,577		84,577	58,015		(18,750)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/06/2025	03/05/2027	1,442	431,286	299.06	19,408			47,366		47,366	40,492		(4,852)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/06/2025	03/05/2027	35	198,236	5738.52	20,253			39,147		39,147	31,974		(5,063)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/06/2025	03/05/2027	972	1,767,350	1817.64	56,555			23,693		23,693	3,663		(14,139)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	4,232	908,210	214.63	27,337			7,029		7,029	(2,652)		(6,834)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2027	1,950	418,423	214.63	12,636			3,304		3,304	(1,171)		(3,159)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	2,890	717,813	248.39	23,903			8,466		8,466			(5,976)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	2,984	741,072	248.39	24,752			8,842		8,842	76		(6,188)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	765	1,896,013	2477.84	58,776			23,367		23,367	2,550		(14,694)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	533	1,321,439	2477.84	40,965			16,451		16,451	1,943		(10,241)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2027	318	789,045	2477.84	24,539			9,856		9,856	1,165		(6,135)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/07/2025	03/05/2027	2,914	991,153	340.13	30,825			50		50	(10,867)		(7,706)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/07/2025	03/08/2027	2,539	863,639	340.13	26,946			47		47	(9,496)		(6,736)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/07/2025	03/09/2027	1,697	577,308	340.13	18,012			33		33	(6,347)		(4,503)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/07/2025	03/05/2027	4,992	1,261,416	252.71	35,950			34,715		34,715	21,983		(8,988)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/07/2025	03/08/2027	2,847	719,528	252.71	20,507			19,855		19,855	12,592		(5,127)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2025	03/05/2027	3,307	3,575,793	1081.38	101,553			102,017		102,017	66,051		(25,388)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2025	03/05/2027	1,007	1,127,349	1119.75	43,967			47,817		47,817	32,246		(10,992)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/07/2025	03/09/2027	21	120,032	5770.2	5,473			17,234		17,234	15,295		(1,368)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/07/2025	03/05/2027	390	2,252,291	5770.2	153,660			334,790		334,790	280,369		(38,415)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/07/2025	03/08/2027	120	692,435	5770.2	70,497			136,095		136,095	111,127		(17,624)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/07/2025	03/05/2027	1,254	2,293,172	1828.54	72,235			24,564		24,564	(1,020)		(18,059)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/07/2025	03/08/2027	1,582	2,892,879	1828.54	91,126			31,389		31,389	(885)		(22,781)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2027	786	1,437,086	1828.54	45,268			15,659		15,659	(373)		(11,317)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2025	03/10/2027	1,883	464,377	246.64	15,464			7,182		7,182	1,705		(3,866)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2025	03/10/2027	275	681,607	2474.9	21,130			8,910		8,910	1,427		(5,282)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/10/2025	03/10/2027	1,940	653,389	336.75	20,386			84		84	(7,135)		(5,096)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/10/2025	03/10/2027	3,830	4,113,416	1073.88	117,397			140,167		140,167	98,589		(29,349)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/10/2025	03/10/2027	543	602,661	1108.9	23,667			30,437		30,437	22,055		(5,917)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/10/2025	03/10/2027	106	592,759	5614.56	74,998			196,555		196,555	169,993		(18,750)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2025	03/10/2027	1,427	2,604,010	1825.25	82,026			30,503		30,503	1,452		(20,507)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2025	03/11/2027	423	1,043,169	2463.31	32,443			16,066		16,066	4,576		(8,111)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2025	03/11/2027	5,282	5,658,526	1071.31	161,664			204,014		204,014	146,758		(40,416)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2027	554	164,406	296.58	7,398			19,526		19,526	16,906		(1,850)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2027	777	4,328,522	5572.07	264,467			528,021		528,021	434,356		(66,117)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/11/2025	03/11/2027	1,914	3,464,207	1809.98	108,776			54,871		54,871	16,346		(27,194)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2027	2,786	686,874	246.53	22,873			10,848		10,848	2,747		(5,718)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/12/2025	03/12/2027	2,730	2,928,186	1072.47	83,483			103,038		103,038	73,471		(20,871)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/12/2025	03/12/2027	664	735,274	1106.86	28,837			38,326		38,326	28,112		(7,209)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/12/2025	03/12/2027	155	868,629	5599.3	52,344			88,326		88,326	69,788		(13,086)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/12/2025	03/12/2027	1,753	3,153,875	1799.55	99,978			60,405		60,405	24,997		(24,994)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	2,926	626,475	214.09	18,857			5,565		5,565	(1,114)		(4,714)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	615	1,510,453	2456.32	46,824			25,593		25,593	9,009		(11,706)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/13/2025	03/12/2027	1,688	567,165	335.96	17,639			92		92	(6,155)		(4,410)				0001

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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/13/2025	03/12/2027	2,789	701,514	251.51	19,993			22,109		22,109	15,028		(4,998)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/13/2025	03/12/2027	2,983	3,188,886	1069.12	90,819			120,479		120,479	88,314		(22,705)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/13/2025	03/12/2027	225	248,268	1102.02	9,727			13,880		13,880	10,435		(2,432)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/13/2025	03/12/2027	821	1,473,811	1795.98	45,983			30,008		30,008	13,722		(11,496)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	2,713	582,237	214.62	17,525			4,675		4,675	(1,532)		(4,381)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2025	03/16/2027	2,603	558,633	214.62	16,871			4,572		4,572	(1,404)		(4,218)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	3,004	742,492	247.15	24,651			10,760		10,760	2,030		(6,163)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	886	2,184,395	2464.22	67,716			33,320		33,320	9,337		(16,929)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	503	1,239,507	2464.22	38,425			19,057		19,057	5,448		(9,606)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2025	03/16/2027	170	417,939	2464.22	12,956			6,442		6,442	1,854		(3,239)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	3,224	1,084,891	336.49	33,740			156		156	(11,794)		(8,435)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1,643	552,703	336.49	17,189			85		85	(6,003)		(4,297)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1,750	588,990	336.49	18,376			92		92	(6,416)		(4,594)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/14/2025	03/12/2027	3,772	950,833	252.09	27,004			28,170		28,170	18,606		(6,751)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/14/2025	03/15/2027	1,636	412,510	252.09	11,757			12,249		12,249	8,085		(2,939)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/14/2025	03/16/2027	2,069	521,589	252.09	14,865			15,499		15,499	10,234		(3,716)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/14/2025	03/12/2027	3,502	3,762,723	1074.6	107,125			126,375		126,375	88,435		(26,781)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/14/2025	03/12/2027	314	1,768,215	5638.94	113,810			268,063		268,063	227,755		(28,452)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2025	03/12/2027	1,147	2,067,580	1802.42	66,576			37,661		37,661	14,082		(16,644)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2025	03/15/2027	1,227	2,211,489	1802.42	71,210			40,589		40,589	15,368		(17,802)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2027	766	1,380,519	1802.42	44,453			25,401		25,401	9,657		(11,113)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2025	03/17/2027	2,880	619,893	215.21	18,659			4,550		4,550	(2,059)		(4,665)				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2025	03/17/2027	1,937	480,388	247.95	15,997			6,316		6,316	650		(3,999)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2025	03/17/2027	496	1,225,229	2468.66	37,982			17,836		17,836	4,384		(9,496)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2027	2,485	838,069	337.19	26,064			115		115	(9,116)		(6,516)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/17/2025	03/17/2027	2,585	652,537	252.46	18,597			18,653		18,653	12,066		(4,649)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/17/2025	03/17/2027	3,864	4,158,726	1076.4	118,108			134,699		134,699	92,869		(29,527)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/17/2025	03/17/2027	215	1,219,237	5675.12	55,490			91,777		91,777	72,125		(13,873)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2027	1,951	3,528,356	1808.83	107,262			58,076		58,076	20,088		(26,816)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2027	442	1,088,509	2463.6	33,744			17,006		17,006	5,055		(8,436)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2025	03/18/2027	6,208	6,666,634	1073.81	189,332			228,788		228,788	161,733		(47,333)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2025	03/18/2027	595	660,117	1108.82	25,745			33,546		33,546	24,428		(6,436)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2025	03/18/2027	175	980,515	5614.66	79,965			194,906		194,906	166,585		(19,991)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2025	03/18/2027	1,687	3,046,007	1805.72	94,426			53,156		53,156	19,713		(23,607)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/19/2025	03/19/2027	1,606	406,438	253	11,543			10,964		10,964	6,876		(2,886)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2025	03/19/2027	1,982	2,134,444	1076.7	60,405			68,780		68,780	47,387		(15,101)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2025	03/19/2027	148	164,401	1112.98	6,412			7,853		7,853	5,582		(1,603)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2027	1,407	420,385	298.78	18,917			46,563		46,563	39,863		(4,729)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2025	03/19/2027	1,200	2,167,563	1806.97	67,194			37,093		37,093	13,295		(16,799)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	1,690	364,981	215.93	10,986			2,348		2,348	(1,543)		(2,746)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	2,286	568,104	248.49	18,918			6,955		6,955	255		(4,729)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	214	529,781	2472.9	16,423			7,318		7,318	1,502		(4,106)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/20/2025	03/19/2027	1,571	397,415	253.02	11,326			10,694		10,694	6,682		(2,832)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2025	03/19/2027	2,558	2,752,951	1076.1	78,184			89,906		89,906	62,216		(19,546)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2025	03/19/2027	682	758,516	1112.12	29,658			36,710		36,710	26,206		(7,414)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2025	03/20/2027	31	175,631	5662.89	7,598			25,521		25,521	22,830		(1,899)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/20/2025	03/19/2027	154	874,641	5662.89	38,250			66,961		66,961	53,414		(9,562)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2025	03/19/2027	815	1,470,225	1803.65	44,989			26,676		26,676	10,743		(11,247)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2025	03/22/2027	4,181	899,551	215.17	27,166			6,819		6,819	(2,802)		(6,792)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	5,701	1,412,463	247.77	47,035			19,180		19,180	2,522		(11,759)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	1,442	3,563,713	2472.22	110,475			49,692		49,692	10,565		(27,619)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2025	03/22/2027	419	1,036,198	2472.22	32,226			14,572		14,572	3,159		(8,056)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2025	03/23/2027	634	1,566,453	2472.22	48,717			22,090		22,090	4,836		(12,179)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/21/2025	03/19/2027	8,605	2,903,805	337.47	90,308			390		390	(31,595)		(22,577)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/21/2025	03/23/2027	2,034	686,270	337.47	21,412			100		100	(7,483)		(5,353)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/21/2025	03/19/2027	4,125	1,043,812	253.05	29,749			28,007		28,007	17,471		(7,437)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/21/2025	03/23/2027	2,443	618,320	253.05	17,684			16,652		16,652	10,389		(4,421)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/21/2025	03/19/2027	1,568	1,686,978	1075.96	47,910			55,265		55,265	38,297		(11,978)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/21/2025	03/19/2027	192	208,130	1085.85	10,011			22,226		22,226	18,681		(2,503)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/21/2025	03/23/2027	103	583,816	5667.56	24,238			84,813		84,813	76,228		(6,060)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/21/2025	03/19/2027	172	972,463	5667.56	95,683			242,284		242,284	208,396		(23,921)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/21/2025	03/22/2027	73	412,202	5667.56	9,178			14,650		14,650	11,399		(2,295)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/21/2025	03/19/2027	1,550	2,789,581	1800.03	86,756			53,877		53,877	23,151		(21,689)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/21/2025	03/22/2027	1,738	3,128,777	1800.03	97,305			60,851		60,851	26,389		(24,326)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/21/2025	03/23/2027	774	1,394,023	1800.03	43,354			27,174		27,174	11,820		(10,839)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2025	03/24/2027	443	1,097,128	2475.13	34,011			14,912		14,912	2,866		(8,503)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/24/2025	03/24/2027	1,561	395,084	253.12	11,260			10,566		10,566	6,578		(2,815)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/24/2025	03/24/2027	488	527,101	1080.71	15,022			15,572		15,572	10,251		(3,756)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/24/2025	03/24/2027	1,061	1,187,083	1118.83	46,534			51,994		51,994	35,513		(11,633)				0001

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)
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2027	1,478	443,204	299.95	19,944			47,238		47,238	40,174		(4,986)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2027	125	718,465	5767.57	37,683			62,186		62,186	48,839		(9,421)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2025	03/24/2027	1,088	1,963,543	1805.31	60,084			35,051		35,051	13,771		(15,021)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2027	4,312	928,116	215.22	27,936			7,070		7,070	(2,824)		(6,984)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2027	2,535	628,766	248.01	20,938			8,417		8,417	1,001		(5,234)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/25/2025	03/25/2027	2,434	820,250	337.02	25,510			138		138	(8,897)		(6,377)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/25/2025	03/25/2027	3,846	4,158,718	1081.39	118,482			121,053		121,053	79,091		(29,620)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/25/2025	03/25/2027	765	856,612	1119.82	33,579			36,969		36,969	25,077		(8,395)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	152	879,200	5776.65	28,795			45,954		45,954	35,756		(7,199)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2027	1,732	3,119,998	1801.54	96,720			59,562		59,562	25,307		(24,180)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2025	03/25/2027	3,430	3,697,233	1077.88	105,297			116,602		116,602	79,309		(26,324)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	225	245,462	1090.63	20,202			39,017		39,017	31,862		(5,050)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2025	03/25/2027	134	765,689	5712.2	64,369			158,246		158,246	135,449		(16,092)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/26/2025	03/25/2027	937	1,692,068	1806.68	54,315			29,567		29,567	10,330		(13,579)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	2,363	511,287	216.34	15,390			3,131		3,131	(2,319)		(3,847)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	327	807,475	2468.59	25,032			12,021		12,021	3,156		(6,258)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/27/2025	03/25/2027	1,650	555,037	336.45	17,262			105		105	(6,008)		(4,315)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/27/2025	03/25/2027	2,136	537,044	251.46	15,306			17,149		17,149	11,728		(3,826)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2025	03/25/2027	1,156	1,244,444	1076.82	35,429			40,185		40,185	27,637		(8,857)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2025	03/25/2027	370	411,763	1113.23	16,129			19,680		19,680	13,968		(4,032)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2025	03/25/2027	378	410,931	1086.88	19,766			43,463		43,463	36,462		(4,941)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2025	03/27/2030	32	281,288	8891.94	40,084			61,535		61,535	31,806		(4,008)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2025	03/25/2027	289	203,381	703.3	16,718			21,220		21,220	15,299		(4,179)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2025	03/25/2027	77	440,572	5693.31	23,350			38,269		38,269	29,999		(5,838)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/27/2025	03/25/2027	870	1,574,478	1809.46	49,911			26,196		26,196	8,519		(12,478)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	4,080	884,825	216.86	26,722			4,993		4,993	(4,471)		(6,680)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/28/2025	03/25/2027	2,614	645,784	247.04	21,505			9,878		9,878	2,262		(5,376)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	2,374	586,383	247.04	19,585			9,072		9,072	2,135		(4,896)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/28/2025	03/25/2027	2,502	6,175,471	2468.35	191,440			92,229		92,229	24,428		(47,860)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	1,043	2,573,832	2468.35	79,789			38,838		38,838	10,579		(19,947)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/28/2025	03/30/2027	151	372,801	2468.35	11,594			5,640		5,640	1,533		(2,899)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/28/2025	03/25/2027	6,915	2,330,655	337.06	72,483			388		388	(25,284)		(18,121)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/28/2025	03/30/2027	1,717	578,647	337.06	18,054			106		106	(6,288)		(4,513)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/28/2025	03/25/2027	1,733	435,891	251.49	12,423			13,867		13,867	9,468		(3,106)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/28/2025	03/29/2027	5,179	1,302,430	251.49	37,119			41,539		41,539	28,393		(9,280)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/28/2025	03/30/2027	1,659	417,351	251.49	11,895			13,319		13,319	9,107		(2,974)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/28/2025	03/25/2027	3,502	3,751,230	1071.23	106,535			136,618		136,618	98,886		(26,634)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/28/2025	03/25/2027	974	1,076,506	1105.09	41,984			57,988		57,988	43,119		(10,496)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/28/2025	03/25/2027	1,572	466,267	296.63	20,935			55,249		55,249	47,835		(5,234)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/28/2025	03/25/2027	114	635,938	5580.94	16,933			27,560		27,560	21,563		(4,233)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/28/2025	03/30/2027	59	330,344	5580.94	32,982			65,433		65,433	53,752		(8,245)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/28/2025	03/25/2027	1,439	2,595,412	1803.75	80,717			47,714		47,714	19,127		(20,179)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	1,382	2,492,962	1803.75	77,780			46,275		46,275	18,728		(19,445)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/28/2025	03/30/2027	565	1,019,514	1803.75	31,911			18,970		18,970	7,668		(7,978)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/31/2025	03/31/2027	184	456,116	2474.19	14,185			6,403		6,403	1,379		(3,546)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/31/2025	03/31/2027	1,747	438,637	251.1	12,501			14,563		14,563	10,135		(3,125)				0001

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Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2025	03/31/2027	5,556	5,964,402	1073.42	169,389			208,221		208,221	148,229		(42,347)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2025	03/31/2027	602	667,614	1108.26	26,104			34,477		34,477	25,232		(6,526)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/31/2025	03/31/2027	304	1,707,932	5611.85	123,731			296,497		296,497	252,675		(30,933)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2027	706	1,279,162	1811.22	38,887			20,966		20,966	7,194		(9,722)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2027	2,860	624,651	218.4	18,864			2,610		2,610	(4,857)		(4,716)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2027	2,408	597,173	248	19,946			8,185		8,185	290		(4,986)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/01/2025	04/01/2027	1,106	373,911	338.18	11,666			56		56	(4,562)		(2,917)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/01/2025	04/01/2027	6,748	7,251,811	1074.69	205,951			246,578		246,578	165,055		(51,488)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/01/2025	04/01/2027	640	710,696	1110.06	27,788			35,776		35,776	24,776		(6,947)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2025	04/01/2027	258	1,451,060	5633.07	101,330			227,522		227,522	187,413		(25,333)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2025	04/01/2027	1,243	2,250,331	1810.43	70,435			37,502		37,502	9,621		(17,609)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2027	201	499,604	2485.32	15,538			6,060		6,060	(90)		(3,884)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2025	04/02/2027	4,060	4,370,117	1076.32	124,111			143,561		143,561	94,434		(31,028)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2025	04/02/2027	362	403,055	1112.45	15,759			19,600		19,600	13,362		(3,940)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/02/2025	04/02/2027	27	155,754	5670.97	6,546			22,643		22,643	20,052		(1,637)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2027	167	944,611	5670.97	30,466			48,920		48,920	36,860		(7,617)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2027	2,259	4,094,092	1812.66	126,507			65,773		65,773	15,697		(31,627)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	272	675,813	2480.78	21,085			8,727		8,727	381		(5,271)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/03/2025	04/02/2027	1,564	392,594	251.07	11,228			13,089		13,089	8,644		(2,807)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/03/2025	04/02/2027	6,411	6,811,651	1062.42	194,132			296,499		296,499	219,655		(48,533)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2027	649	680,185	1048.68	53,032			133,851		133,851	112,859		(13,258)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2025	04/02/2027	341	1,840,201	5396.52	127,301			325,627		325,627	275,237		(31,825)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/03/2025	04/02/2027	977	1,754,392	1795.99	55,614			37,345		37,345	15,331		(13,904)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2025	04/02/2027	5,423	1,161,233	214.13	35,301			11,175		11,175	(2,798)		(8,825)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2025	04/06/2027	1,936	414,502	214.13	12,642			4,050		4,050	(954)		(3,161)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2025	04/02/2027	3,734	903,210	241.87	30,348			25,956		25,956	13,943		(7,587)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2025	04/02/2027	814	2,003,268	2460.87	62,702			33,602		33,602	8,783		(15,676)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2025	04/05/2027	676	1,663,687	2460.87	52,073			28,093		28,093	7,481		(13,018)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2025	04/06/2027	210	516,433	2460.87	16,164			8,740		8,740	2,341		(4,041)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/04/2025	04/02/2027	4,322	1,469,859	340.07	46,007			150		150	(18,061)		(11,502)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/04/2025	04/05/2027	3,253	1,106,096	340.07	34,731			120		120	(13,628)		(8,683)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/04/2025	04/06/2027	1,932	657,175	340.07	20,635			73		73	(8,095)		(5,159)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/04/2025	04/02/2027	2,284	567,895	248.64	16,299			23,706		23,706	17,254		(4,075)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/04/2025	04/05/2027	4,154	1,032,712	248.64	29,742			43,144		43,144	31,371		(7,436)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/04/2025	04/06/2027	3,095	769,426	248.64	22,159			32,153		32,153	23,382		(5,540)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/04/2025	04/02/2027	2,426	2,530,701	1043.15	72,631			152,980		152,980	124,230		(18,158)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/04/2025	04/02/2027	1,739	499,340	287.2	22,420			76,955		76,955	68,081		(5,605)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2027	186	193,178	1037.1	9,292			23,343		23,343	19,665		(2,323)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2025	04/02/2027	165	106,647	646.08	8,670			14,775		14,775	11,343		(2,168)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2027	165	110,784	670.35	5,329			11,037		11,037	8,927		(1,332)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/04/2025	04/02/2027	129	656,114	5074.08	14,330			23,582		23,582	17,910		(3,582)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/04/2025	04/05/2027	96	487,446	5074.08	24,816			43,062		43,062	33,239		(6,204)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2025	04/02/2027	1,348	2,373,220	1760.98	73,807			83,683		83,683	54,468		(18,452)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2025	04/05/2027	1,305	2,298,138	1760.98	71,702			81,269		81,269	52,887		(17,925)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2025	04/06/2027	348	613,681	1760.98	19,208			21,722		21,722	14,119		(4,802)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/07/2025	04/07/2027	3,178	762,665	240.02	25,549			26,489		26,489	16,376		(6,387)				0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2025	04/07/2027	328	802,069	2442.61	25,025			16,931		16,931	7,025		(6,256)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/07/2025	04/07/2027	2,219	752,428	339.05	23,551			106		106	(9,216)		(5,888)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/07/2025	04/07/2027	2,681	2,792,390	1041.58	80,114			172,902		172,902	141,191		(20,028)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/07/2025	04/07/2027	991	1,052,898	1062.35	41,558			95,932		95,932	79,482		(10,389)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/07/2025	04/07/2027	2,129	613,374	288.04	27,602			92,448		92,448	81,522		(6,900)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2025	04/07/2027	378	244,889	648.46	21,477			33,676		33,676	25,175		(5,369)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2027	200	1,010,847	5062.25	48,743			90,201		90,201	70,907		(12,186)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2027	496	865,994	1746.63	26,153			36,552		36,552	26,199		(6,538)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2027	344	835,495	2426.9	25,984			21,041		21,041	10,755		(6,496)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/08/2025	04/08/2027	2,108	515,806	244.74	14,752			29,232		29,232	23,393		(3,688)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/08/2025	04/08/2027	9,586	9,969,777	1039.99	285,435			632,201		632,201	519,216		(71,359)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2027	201	132,589	659.3	10,912			22,036		22,036	17,717		(2,728)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	595	2,963,132	4982.77	179,148			472,693		472,693	401,780		(44,787)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2025	04/08/2027	1,488	2,583,883	1736.39	81,134			122,473		122,473	90,357		(20,283)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2027	1,925	462,994	240.51	15,510			15,373		15,373	9,234		(3,878)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2027	203	496,319	2439.43	15,485			10,900		10,900	4,770		(3,871)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/09/2025	04/09/2027	1,485	502,237	338.18	15,720			88		88	(6,135)		(3,930)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/09/2025	04/09/2027	2,155	529,958	245.94	15,210			27,513		27,513	21,493		(3,802)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/09/2025	04/09/2027	1,650	1,726,725	1046.65	49,557			98,850		98,850	79,233		(12,389)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/09/2025	04/09/2027	384	410,363	1069.56	16,205			34,613		34,613	28,198		(4,051)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/09/2025	04/09/2027	98	536,379	5456.9	13,409			19,076		19,076	13,768		(3,352)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/09/2025	04/09/2027	1,522	2,672,140	1755.66	80,431			101,379		101,379	69,542		(20,108)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	4,396	938,075	213.38	28,424			10,527		10,527	(724)		(7,106)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	242	588,321	2435.12	18,356			13,560		13,560	6,295		(4,589)				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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	2,193	739,871	337.44	23,158			151		151	(9,016)		(5,789)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/10/2025	04/09/2027	3,320	814,047	245.21	23,282			44,601		44,601	35,386		(5,820)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/10/2025	04/09/2027	2,096	2,187,788	1043.69	62,636			131,179		131,179	106,385		(15,659)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	90	473,887	5268.05	70,230			223,521		223,521	195,722		(17,558)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/10/2025	04/09/2027	1,061	1,857,072	1750.37	54,784			75,112		75,112	53,427		(13,696)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	2,370	507,021	213.97	15,363			5,206		5,206	(875)		(3,841)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	3,701	791,982	213.97	23,997			8,160		8,160	(1,339)		(5,999)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	4,792	1,147,409	239.44	38,323			42,143		42,143	26,974		(9,581)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	1,315	3,188,671	2424.81	99,168			82,220		82,220	42,966		(24,792)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	186	450,897	2424.81	14,023			11,669		11,669	6,118		(3,506)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	515	1,248,489	2424.81	38,953			32,350		32,350	16,931		(9,738)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1,848	624,604	337.94	19,488			115		115	(7,599)		(4,872)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	2,413	815,471	337.94	25,443			158		158	(9,913)		(6,361)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2025	04/13/2027	2,242	757,579	337.94	23,712			150		150	(9,237)		(5,928)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/11/2025	04/09/2027	1,669	407,604	244.16	11,617			24,043		24,043	19,445		(2,904)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/11/2025	04/12/2027	3,218	785,816	244.16	22,474			46,350		46,350	37,454		(5,619)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/11/2025	04/13/2027	2,975	726,269	244.16	20,771			42,837		42,837	34,615		(5,193)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/11/2025	04/09/2027	3,150	3,288,836	1044.18	93,962			195,710		195,710	158,517		(23,491)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/11/2025	04/09/2027	234	249,044	1066	9,787			21,832		21,832	17,958		(2,447)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/11/2025	04/09/2027	206	216,318	1047.87	17,781			43,702		43,702	36,664		(4,445)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2025	04/09/2027	401	2,152,050	5363.36	119,655			255,950		255,950	208,586		(29,914)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2025	04/12/2027	90	484,774	5363.36	11,392			17,268		17,268	12,759		(2,848)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2025	04/13/2027	85	453,621	5363.36	23,634			39,664		39,664	30,309		(5,908)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	1,584	2,780,769	1755.78	79,808			105,345		105,345	73,754		(19,952)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	838	1,470,955	1755.78	42,216			55,864		55,864	39,153		(10,554)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	411	722,442	1755.78	20,806			27,459		27,459	19,224		(5,202)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/14/2025	04/14/2027	138	747,270	5405.97	29,256			49,465		49,465	37,884		(7,314)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2025	04/14/2027	877	1,542,885	1759.43	46,441			56,105		56,105	37,722		(11,610)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2025	04/14/2027	367	895,985	2444.56	27,865			18,710		18,710	7,680		(6,966)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/14/2025	04/14/2027	3,002	1,021,425	340.28	31,868			127		127	(12,487)		(7,967)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	04/14/2025	04/14/2027	3,440	846,324	246	24,205			43,764		43,764	34,183		(6,051)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/14/2025	04/14/2027	2,553	2,668,440	1045.02	76,051			156,768		156,768	126,664		(19,013)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/15/2025	04/15/2027	330	1,778,670	5396.63	101,485			237,578		237,578	197,407		(25,371)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/15/2025	04/15/2027	1,476	2,593,487	1757.23	75,470			97,001		97,001	67,127		(18,868)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2027	2,241	538,698	240.43	18,046			18,131		18,131	10,988		(4,512)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2027	633	1,550,521	2449.28	48,221			30,714		30,714	11,626		(12,055)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/15/2025	04/15/2027	5,903	6,168,762	1044.97	175,810			362,707		362,707	293,115		(43,952)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/15/2025	04/15/2027	489	521,751	1067.2	20,453			45,161		45,161	37,065		(5,113)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/15/2025	04/15/2027	1,744	506,150	290.15	22,777			72,102		72,102	63,086		(5,694)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2027	254	266,315	1049.3	12,810			30,843		30,843	25,772		(3,202)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	1,843	396,704	215.24	12,020			3,318		3,318	(1,440)		(3,005)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/16/2025	04/16/2027	2,026	2,115,488	1044.07	60,291			126,134		126,134	102,268		(15,073)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/16/2025	04/16/2027	417	443,970	1065.92	17,404			38,959		38,959	32,070		(4,351)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	20	167,320	8524.63	14,373			34,236		34,236	28,547		(3,593)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/16/2025	04/16/2027	213	143,120	671.7	11,779			21,132		21,132	16,470		(2,945)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/16/2025	04/16/2027	1,151	2,018,647	1754.18	58,339			78,422		78,422	55,330		(14,585)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	3,249	699,354	215.22	21,190			5,869		5,869	(2,518)		(5,298)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	3,616	778,227	215.22	23,658			6,611		6,611	(2,753)		(5,915)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	2,811	676,366	240.61	22,658			22,465		22,465	13,496		(5,665)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	1,214	2,969,662	2445.25	92,653			61,730		61,730	25,054		(23,163)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	554	1,353,543	2445.25	42,231			28,275		28,275	11,559		(10,558)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2027	182	444,303	2445.25	13,862			9,296		9,296	3,809		(3,466)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/17/2025	04/16/2027	4,589	1,564,434	340.9	48,967			178		178	(19,205)		(12,242)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/17/2025	04/19/2027	4,160	1,418,032	340.9	44,384			171		171	(17,398)		(11,096)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/17/2025	04/20/2027	3,101	1,057,122	340.9	33,088			130		130	(12,968)		(8,272)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/17/2025	04/16/2027	4,350	1,071,376	246.28	30,641			54,266		54,266	42,137		(7,660)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/17/2025	04/19/2027	7,471	1,840,014	246.28	52,808			93,223		93,223	72,320		(13,202)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/17/2025	04/20/2027	2,859	704,198	246.28	20,210			35,681		35,681	27,681		(5,053)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2025	04/16/2027	3,792	3,959,292	1044.04	112,840			236,177		236,177	191,512		(28,210)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2025	04/16/2027	464	494,518	1065.85	19,385			43,427		43,427	35,754		(4,846)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	162	105,992	653.95	5,692			9,623		9,623	7,370		(1,423)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	04/17/2025	04/20/2027	39	204,359	5282.7	10,259			29,923		29,923	25,862		(2,565)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	04/17/2025	04/16/2027	494	2,609,115	5282.7	146,208			352,649		352,649	294,775		(36,552)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/17/2025	04/16/2027	2,592	4,553,775	1756.92	131,604			171,114		171,114	119,021		(32,901)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/17/2025	04/19/2027	1,322	2,323,106	1756.92	67,138			87,514		87,514	60,939		(16,784)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/17/2025	04/20/2027	386	678,586	1756.92	19,679			25,584		25,584	17,795		(4,920)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2027	1,712	368,764	215.39	11,210			3,065		3,065	(1,372)		(2,803)				0001

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Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2027	2,343	562,313	239.97	18,837			19,870		19,870	12,414		(4,709)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2027	602	1,463,274	2432.3	45,654			35,367		35,367	17,296		(11,414)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2025	04/21/2027	4,153	1,019,027	245.39	29,246			55,151		55,151	43,574		(7,312)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2025	04/21/2027	8,179	8,526,032	1042.47	243,930			520,987		520,987	424,431		(60,982)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2025	04/21/2027	1,447	1,539,488	1063.62	60,579			138,426		138,426	114,446		(15,145)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/21/2025	04/21/2027	152	156,556	1032.09	12,070			32,925		32,925	28,147		(3,018)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2027	200	1,032,999	5158.2	89,949			219,094		219,094	183,489		(22,487)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/21/2025	04/21/2027	1,006	1,763,418	1752.06	51,123			70,532		70,532	50,296		(12,781)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/22/2025	04/21/2027	4,849	1,653,690	341.01	51,761			202		202	(20,286)		(12,940)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/22/2025	04/22/2027	1,784	608,222	341.01	19,037			76		76	(7,460)		(4,759)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/22/2025	04/22/2027	5,169	5,395,877	1043.81	154,754			323,085		323,085	261,828		(38,688)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/22/2025	04/22/2027	504	536,934	1065.54	21,182			47,315		47,315	38,931		(5,296)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/22/2025	04/22/2027	1,365	395,321	289.64	17,789			57,046		57,046	50,005		(4,447)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2027	335	347,274	1038.04	28,581			73,805		73,805	62,491		(7,145)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	16	136,054	8534.08	12,136			28,006		28,006	23,202		(3,034)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2025	04/22/2027	244	1,288,084	5287.76	41,566			67,012		67,012	50,559		(10,391)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	1,660	2,918,767	1758.77	82,893			107,766		107,766	74,954		(20,723)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/23/2025	04/23/2027	1,973	673,195	341.12	21,071			83		83	(8,257)		(5,268)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/23/2025	04/23/2027	3,921	4,095,476	1044.55	117,294			242,466		242,466	196,037		(29,324)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/23/2025	04/23/2027	254	1,363,734	5375.86	59,366			101,538		101,538	78,039		(14,841)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/23/2025	04/23/2027	1,370	2,409,458	1758.57	69,874			89,257		89,257	61,599		(17,469)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2027	1,827	440,127	240.87	14,700			14,316		14,316	8,497		(3,675)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2027	617	1,514,050	2452.68	47,087			29,242		29,242	10,603		(11,772)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/24/2025	04/23/2027	1,282	439,599	342.86	13,715			38		38	(5,391)		(3,429)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2025	04/23/2027	1,576	1,648,315	1045.85	47,191			95,642		95,642	76,962		(11,798)				0001

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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2025	04/23/2027	610	651,668	1068.51	25,669			55,635		55,635	45,475		(6,417)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/24/2025	04/23/2027	239	1,309,729	5484.77	103,325			249,598		249,598	208,699		(25,831)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LRQWP2IHZNBB6K528	04/24/2025	04/23/2027	1,303	2,292,339	1759.94	66,936			83,500		83,500	57,004		(16,734)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2025	04/23/2027	3,490	750,109	214.91	22,728			6,830		6,830	(2,167)		(5,682)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2025	04/26/2027	2,376	510,727	214.91	15,475			4,702		4,702	(1,423)		(3,869)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2025	04/27/2027	1,746	375,270	214.91	11,371			3,468		3,468	(1,033)		(2,843)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2025	04/23/2027	5,214	1,258,028	241.26	42,018			39,406		39,406	22,774		(10,505)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2025	04/23/2027	1,532	3,766,970	2458.39	117,153			68,040		68,040	21,667		(29,288)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2025	04/26/2027	604	1,485,028	2458.39	46,333			26,978		26,978	8,638		(11,583)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2025	04/27/2027	465	1,143,491	2458.39	35,677			20,813		20,813	6,691		(8,919)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	5,107	1,751,793	343.04	54,656			146		146	(21,489)		(13,664)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	2,932	1,005,864	343.04	31,484			89		89	(12,373)		(7,871)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/25/2025	04/27/2027	3,482	1,194,430	343.04	37,386			108		108	(14,691)		(9,346)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/25/2025	04/23/2027	4,311	1,067,623	247.63	30,534			48,707		48,707	36,620		(7,634)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/25/2025	04/26/2027	3,426	848,449	247.63	24,266			38,729		38,729	29,124		(6,066)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/25/2025	04/27/2027	1,479	366,344	247.63	10,514			16,726		16,726	12,564		(2,629)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/25/2025	04/23/2027	3,391	3,547,689	1046.36	101,535			204,218		204,218	164,027		(25,384)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/25/2025	04/23/2027	308	208,515	676.51	17,140			29,408		29,408	22,623		(4,285)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/25/2025	04/23/2027	208	1,150,840	5525.21	43,553			73,447		73,447	56,207		(10,888)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2025	04/23/2027	1,400	2,460,476	1758.01	70,124			91,773		91,773	64,016		(17,531)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2025	04/26/2027	1,199	2,108,573	1758.01	60,305			78,848		78,848	54,977		(15,076)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2025	04/27/2027	1,128	1,982,855	1758.01	56,908			74,209		74,209	51,683		(14,227)				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2025	04/28/2027	1,573	380,126	241.69	12,734			11,479		11,479	6,438		(3,184)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2025	04/28/2027	1,152	2,838,989	2464.09	88,576			48,385		48,385	13,324		(22,144)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/28/2025	04/28/2027	4,665	1,600,839	343.16	50,106			144		144	(19,690)		(12,527)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/28/2025	04/28/2027	1,204	1,259,522	1046.5	36,022			72,370		72,370	58,112		(9,006)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2027	542	570,046	1051.74	46,915			112,845		112,845	94,274		(11,729)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/28/2025	04/28/2027	422	2,330,449	5528.75	161,480			394,360		394,360	330,440		(40,370)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2025	04/28/2027	1,401	2,464,114	1758.38	70,966			91,885		91,885	63,794		(17,742)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	1,990	481,632	242.05	16,183			14,050		14,050	7,645		(4,046)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	310	766,768	2469.47	23,923			12,270		12,270	2,800		(5,981)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/29/2025	04/29/2027	1,895	470,986	248.58	13,517			19,900		19,900	14,550		(3,379)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2025	04/29/2027	6,322	6,618,990	1047	189,303			377,384		377,384	302,452		(47,326)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2025	04/29/2027	527	564,023	1070.17	22,223			47,313		47,313	38,517		(5,556)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2027	396	416,578	1053.25	20,037			47,127		47,127	39,196		(5,009)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/29/2025	04/29/2027	241	1,340,323	5560.83	60,873			99,225		99,225	75,130		(15,218)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/29/2025	04/29/2027	2,214	3,896,550	1760.04	113,779			142,512		142,512	97,475		(28,445)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	1,687	363,910	215.73	11,063			2,955		2,955	(1,424)		(2,766)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/30/2025	04/30/2027	3,182	3,332,571	1047.3	95,312			189,131		189,131	151,404		(23,828)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2027	537	156,240	290.83	7,031			21,820		21,820	19,037		(1,758)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2027	69	384,562	5569.06	22,355			38,426		38,426	29,577		(5,589)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/30/2025	04/30/2027	367	646,051	1761.65	19,898			23,186		23,186	15,310		(4,975)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	4,931	1,191,213	241.56	40,025			36,516		36,516	19,005		(10,006)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	632	1,558,912	2467.47	48,794			25,615		25,615	4,268		(12,198)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/01/2025	04/30/2027	1,857	1,945,398	1047.44	55,638			110,163		110,163	85,821		(13,910)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	265	176,175	663.97	15,451			20,766		20,766	14,006		(3,863)				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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2025	05/01/2030	394	261,561	663.97	35,729			44,300		44,300	16,610		(3,573)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/01/2025	04/30/2027	166	930,551	5604.14	75,871			190,326		190,326	157,132		(18,968)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2025	04/30/2027	1,716	3,017,775	1758.92	87,165			111,986		111,986	73,851		(21,791)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2025	04/30/2027	2,016	432,805	214.68	13,114			4,202		4,202	(1,535)		(3,278)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2025	05/03/2027	3,990	856,643	214.68	25,956			8,404		8,404	(2,952)		(6,489)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2025	04/30/2027	3,663	881,884	240.78	29,455			29,135		29,135	16,249		(7,364)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2025	04/30/2027	744	1,831,325	2461.05	56,954			32,490		32,490	7,573		(14,239)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2025	05/03/2027	801	1,970,217	2461.05	61,471			35,157		35,157	8,263		(15,368)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2025	05/04/2027	359	883,684	2461.05	27,571			15,799		15,799	3,736		(6,893)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	13,871	4,778,084	344.47	149,076			339		339	(64,882)		(37,269)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/02/2025	04/30/2027	3,701	916,226	247.56	26,204			42,066		42,066	30,602		(6,551)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/02/2025	05/03/2027	10,717	2,653,101	247.56	75,879			121,878		121,878	88,681		(18,970)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/02/2025	05/04/2027	2,001	495,322	247.56	14,216			22,758		22,758	16,539		(3,554)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/02/2025	04/30/2027	2,951	3,094,360	1048.58	88,189			172,094		172,094	133,511		(22,047)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/02/2025	04/30/2027	475	509,540	1072.51	19,974			41,667		41,667	32,929		(4,993)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/02/2025	04/30/2027	349	370,238	1060.1	30,434			70,119		70,119	56,804		(7,608)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	302	1,715,338	5686.67	84,013			147,699		147,699	110,943		(21,003)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2025	05/04/2027	112	634,645	5686.67	13,962			22,186		22,186	16,078		(3,491)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/02/2025	04/30/2027	1,222	2,155,742	1763.81	63,594			75,321		75,321	47,498		(15,899)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/02/2025	05/03/2027	1,598	2,819,153	1763.81	83,447			98,780		98,780	62,272		(20,862)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/02/2025	05/04/2027	415	731,921	1763.81	21,665			25,670		25,670	16,191		(5,416)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2025	05/05/2027	624	1,534,028	2457.54	47,708			28,619		28,619	7,747		(11,927)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2025	05/05/2027	2,504	619,306	247.33	17,712			28,984		28,984	21,235		(4,428)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2025	05/05/2027	1,169	1,224,412	1047.69	35,055			69,095		69,095	53,758		(8,764)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2025	05/05/2027	1,045	1,119,105	1071.27	44,082			92,802		92,802	73,516		(11,020)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2027	369	251,168	680.85	20,671			34,047		34,047	25,003		(5,168)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/05/2025	05/05/2027	73	410,281	5650.38	57,070			155,434		155,434	130,466		(14,268)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2025	05/05/2027	882	1,554,135	1761.78	44,759			55,940		55,940	36,358		(11,190)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/06/2025	05/06/2027	172	423,106	2459.5	13,201			7,731		7,731	1,956		(3,300)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/06/2025	05/06/2027	4,768	4,990,971	1046.79	142,991			285,661		285,661	223,102		(35,748)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/06/2025	05/06/2027	369	394,304	1069.97	15,540			33,164		33,164	26,365		(3,885)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2027	355	375,065	1055.63	30,868			72,755		72,755	59,250		(7,717)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2025	05/06/2027	527	2,955,158	5606.91	111,154			182,134		182,134	133,504		(27,788)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/06/2025	05/06/2027	1,232	2,167,971	1759.08	63,738			80,706		80,706	52,820		(15,935)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/07/2025	05/07/2027	2,844	686,049	241.21	22,983			21,914		21,914	11,859		(5,746)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/07/2025	05/07/2027	172	424,554	2464.06	13,246			7,369		7,369	1,574		(3,312)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	2,796	964,634	344.99	30,193			71		71	(13,139)		(7,548)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/07/2025	05/07/2027	1,661	1,740,076	1047.45	49,853			98,582		98,582	76,771		(12,463)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	147	825,874	5631.28	82,670			201,084		201,084	164,916		(20,667)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2027	935	1,646,468	1760.55	49,394			60,265		60,265	38,655		(12,349)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/08/2025	05/07/2027	3,248	698,188	214.94	21,155			6,653		6,653	(2,603)		(5,289)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/08/2025	05/07/2027	662	1,624,554	2452.57	50,524			32,184		32,184	10,080		(12,631)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	2,074	713,799	344.11	22,271			63		63	(9,681)		(5,568)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/08/2025	05/07/2027	3,429	846,234	246.78	24,202			41,341		41,341	30,752		(6,051)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/08/2025	05/07/2027	2,334	2,444,823	1047.64	69,946			138,097		138,097	107,496		(17,487)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/08/2025	05/07/2027	470	504,030	1071.27	19,839			41,803		41,803	33,124		(4,960)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/08/2025	05/07/2027	999	291,360	291.72	13,111			39,690		39,690	33,954		(3,278)				0001

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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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/08/2025	05/07/2027	282	1,594,774	5663.94	128,155			309,878		309,878	253,810		(32,039)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2025	05/07/2027	937	1,652,361	1762.57	49,571			59,008		59,008	37,321		(12,393)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	3,124	672,124	215.14	20,298			6,195		6,195	(2,685)		(5,075)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	2,267	487,773	215.14	14,780			4,544		4,544	(1,922)		(3,695)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	2,956	635,875	215.14	19,267			5,944		5,944	(2,485)		(4,817)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	5,808	1,395,479	240.25	46,609			48,743		48,743	28,352		(11,652)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	1,534	3,761,561	2451.91	116,985			75,075		75,075	23,894		(29,246)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	466	1,142,039	2451.91	35,517			22,906		22,906	7,367		(8,879)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	1,126	2,761,898	2451.91	86,171			55,486		55,486	17,786		(21,543)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	5,478	1,880,931	343.39	58,685			190		190	(25,484)		(14,671)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	4,250	1,459,467	343.39	45,681			156		156	(19,830)		(11,420)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/09/2025	05/11/2027	7,148	2,454,590	343.39	76,829			267		267	(33,346)		(19,207)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/09/2025	05/07/2027	3,080	759,659	246.67	21,726			37,446		37,446	27,941		(5,432)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/09/2025	05/10/2027	3,713	915,835	246.67	26,193			45,161		45,161	33,702		(6,548)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/09/2025	05/11/2027	4,127	1,017,945	246.67	29,113			50,202		50,202	37,465		(7,278)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/09/2025	05/07/2027	1,844	1,931,877	1047.58	55,213			109,226		109,226	85,070		(13,803)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/09/2025	05/07/2027	428	458,244	1071.17	18,018			38,047		38,047	30,164		(4,505)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2025	05/07/2027	241	1,361,603	5659.91	61,011			99,092		99,092	72,400		(15,253)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2025	05/10/2027	133	750,805	5659.91	17,494			26,222		26,222	18,568		(4,373)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2025	05/07/2027	2,215	3,903,027	1762.11	118,262			140,171		140,171	88,431		(29,565)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2025	05/10/2027	717	1,263,193	1762.11	38,275			45,487		45,487	28,742		(9,569)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2025	05/11/2027	899	1,584,866	1762.11	48,180			57,122		57,122	36,043		(12,045)				0001

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/12/2025	05/12/2027	369	904,236	2451.02	28,031			18,376		18,376	6,112		(7,008)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/12/2025	05/12/2027	1,633	559,872	342.79	17,468			70		70	(7,573)		(4,367)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2025	05/12/2027	2,962	729,951	246.48	20,804			36,522		36,522	27,421		(5,201)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/12/2025	05/12/2027	1,362	1,433,249	1052.15	40,704			75,375		75,375	57,566		(10,176)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2027	192	131,259	683.72	11,511			12,448		12,448	7,411		(2,878)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2027	261	1,525,773	5844.19	98,547			210,428		210,428	167,313		(24,637)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/12/2025	05/12/2027	1,861	3,294,300	1770.43	94,876			107,156		107,156	65,648		(23,719)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/13/2025	05/13/2027	1,654	395,823	239.32	13,181			15,093		15,093	9,326		(3,295)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/13/2025	05/13/2027	4,590	4,834,756	1053.24	137,307			249,805		249,805	189,734		(34,327)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/13/2025	05/13/2027	1,656	1,787,504	1079.4	69,891			135,537		135,537	104,960		(17,473)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/13/2025	05/13/2027	408	440,255	1080.21	36,233			74,809		74,809	58,957		(9,058)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/13/2025	05/13/2027	266	184,714	693.62	15,202			22,049		22,049	15,398		(3,800)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/13/2025	05/13/2027	135	794,487	5886.55	32,447			50,756		50,756	36,561		(8,112)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/13/2025	05/13/2027	708	1,251,809	1768.23	36,678			41,910		41,910	25,863		(9,170)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/14/2025	05/14/2027	168	410,459	2444.54	12,724			8,980		8,980	3,413		(3,181)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/14/2025	05/14/2027	1,547	528,618	341.6	16,440			85		85	(7,107)		(4,110)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/14/2025	05/14/2027	1,474	362,421	245.89	10,329			18,932		18,932	14,413		(2,582)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/14/2025	05/14/2027	3,252	3,423,639	1052.88	97,231			177,973		177,973	135,434		(24,308)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/14/2025	05/14/2027	565	609,640	1078.92	23,837			46,485		46,485	36,057		(5,959)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2027	129	140,178	1082.5	6,743			14,367		14,367	11,417		(1,686)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/14/2025	05/14/2027	16	150,000	9142.48	12,660			20,466		20,466	14,927		(3,165)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/14/2025	05/14/2027	157	925,204	5892.58	47,916			75,168		75,168	54,205		(11,979)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2027	1,053	1,859,048	1764.84	55,214			64,981		64,981	40,825		(13,803)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/15/2025	05/14/2027	1,841	441,078	239.64	14,688			16,367		16,367	9,941		(3,672)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/15/2025	05/14/2027	178	438,021	2455.17	13,579			8,527		8,527	2,586		(3,395)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/15/2025	05/14/2027	1,690	579,311	342.73	18,017			75		75	(7,807)		(4,504)				0001

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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/15/2025	05/14/2027	4,984	1,230,371	246.88	35,066			59,701		59,701	44,360		(8,766)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2025	05/14/2027	3,117	3,287,007	1054.54	93,351			166,254		166,254	125,413		(23,338)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/15/2025	05/14/2027	553	3,274,342	5916.93	174,090			321,778		321,778	245,614		(43,523)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/15/2025	05/14/2027	924	1,636,669	1770.99	50,573			52,970		52,970	30,844		(12,643)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	2,414	517,107	214.23	15,617			5,652		5,652	(1,180)		(3,904)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	2,526	541,146	214.23	16,343			5,969		5,969	(1,181)		(4,086)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2027	3,208	687,159	214.23	20,752			7,602		7,602	(1,477)		(5,188)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	1,696	406,392	239.66	13,533			15,053		15,053	9,133		(3,383)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	1,061	2,609,811	2459.99	80,904			48,111		48,111	12,716		(20,226)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	730	1,796,458	2459.99	55,870			33,294		33,294	8,851		(13,967)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	6,996	2,404,177	343.66	74,770			261		261	(32,451)		(18,692)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	3,770	1,295,701	343.66	40,426			151		151	(17,536)		(10,106)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/16/2025	05/14/2027	4,670	1,154,807	247.28	32,912			54,341		54,341	39,942		(8,228)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/16/2025	05/17/2027	3,128	773,523	247.28	22,045			36,417		36,417	26,772		(5,511)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/16/2025	05/18/2027	6,082	1,504,049	247.28	43,016			70,822		70,822	52,003		(10,754)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/16/2025	05/14/2027	830	875,934	1055.61	24,973			43,519		43,519	32,593		(6,243)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/16/2025	05/14/2027	500	541,101	1082.76	21,222			39,482		39,482	30,198		(5,305)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	05/16/2025	05/14/2027	1,344	395,033	293.92	17,737			50,552		50,552	42,792		(4,434)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/16/2025	05/14/2027	350	380,324	1085.11	31,263			62,893		62,893	49,216		(7,816)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/16/2025	05/14/2027	287	200,603	698.29	9,649			16,033		16,033	11,812		(2,412)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/16/2025	05/14/2027	246	1,466,095	5958.38	103,746			172,995		172,995	127,606		(25,936)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/16/2025	05/17/2027	155	926,279	5958.38	22,323			31,712		31,712	21,946		(5,581)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/16/2025	05/14/2027	946	1,678,931	1775.59	50,032			51,207		51,207	29,318		(12,508)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/16/2025	05/17/2027	572	1,016,066	1775.59	30,380			31,097		31,097	17,806		(7,595)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/16/2025	05/18/2027	550	977,181	1775.59	29,218			29,941		29,941	17,158		(7,304)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	3,731	800,020	214.43	24,161			8,604		8,604	(1,966)		(6,040)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	1,030	2,532,042	2458.26	78,493			48,018		48,018	13,677		(19,623)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2027	2,985	1,025,067	343.41	31,982			127		127	(13,865)		(7,996)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/19/2025	05/19/2027	3,132	773,644	247.01	22,049			37,221		37,221	27,574		(5,512)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/19/2025	05/19/2027	2,330	2,459,856	1055.65	70,180			122,258		122,258	91,554		(17,545)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/19/2025	05/19/2027	606	655,940	1082.84	25,746			47,862		47,862	36,598		(6,436)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/19/2025	05/19/2027	171	1,020,558	5963.6	86,964			178,886		178,886	140,839		(21,741)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	644	1,143,128	1775.14	33,151			35,271		35,271	20,767		(8,288)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2027	3,026	724,735	239.47	24,206			27,420		27,420	16,830		(6,052)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2027	366	899,406	2457.22	27,972			17,285		17,285	5,048		(6,993)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/20/2025	05/20/2027	8,201	8,650,531	1054.78	246,973			436,302		436,302	328,252		(61,743)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/20/2025	05/20/2027	517	559,137	1081.59	21,963			41,397		41,397	31,789		(5,491)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	05/20/2025	05/20/2027	297	1,762,759	5940.46	72,626			111,801		111,801	80,028		(18,156)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/20/2025	05/20/2027	1,032	1,831,094	1773.95	54,567			57,434		57,434	33,561		(13,642)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1,087	371,775	341.98	11,599			62		62	(5,012)		(2,900)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/21/2025	05/21/2027	2,740	2,878,938	1050.67	82,136			155,260		155,260	119,325		(20,534)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/21/2025	05/21/2027	874	940,805	1076.75	71,390			152,995		152,995	121,762		(17,848)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2030	38	345,000	9052.02	49,163			70,976		70,976	32,875		(4,916)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	154	104,537	680.58	9,168			10,374		10,374	6,363		(2,292)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/21/2025	05/21/2027	223	153,737	689.76	12,653			19,165		19,165	13,629		(3,163)				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/21/2025	05/21/2027	297	1,737,365	5844.61	133,240			273,841		273,841	215,548		(33,310)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/21/2025	05/21/2027	492	869,003	1766.12	25,809			30,098		30,098	18,807		(6,452)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2025	05/21/2027	2,444	523,581	214.25	15,812			5,826		5,826	(1,092)		(3,953)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2025	05/21/2027	4,176	997,075	238.76	33,203			40,107		40,107	25,580		(8,301)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2025	05/21/2027	1,525	3,729,106	2445.2	115,602			81,828		81,828	31,252		(28,901)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1,332	455,340	341.74	14,161			80		80	(6,116)		(3,540)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2025	05/21/2027	2,714	667,724	246.03	19,030			34,549		34,549	26,224		(4,758)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2025	05/21/2027	3,489	3,667,051	1051.11	104,621			196,378		196,378	150,606		(26,155)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2025	05/21/2027	433	466,072	1076.34	18,289			36,616		36,616	28,614		(4,572)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/22/2025	05/21/2027	205	1,196,940	5842.01	74,743			157,512		157,512	124,812		(18,686)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2025	05/21/2027	1,401	2,472,333	1764.08	72,934			87,785		87,785	55,877		(18,233)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/23/2025	05/21/2027	3,146	675,902	214.86	20,412			6,834		6,834	(2,096)		(5,103)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/23/2025	05/25/2027	2,718	584,049	214.86	17,638			5,980		5,980	(1,737)		(4,410)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/23/2025	05/21/2027	3,667	877,171	239.19	29,210			34,022		34,022	21,243		(7,302)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/23/2025	05/25/2027	3,084	737,725	239.19	24,640			28,695		28,695	17,915		(6,160)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/23/2025	05/21/2027	1,515	3,705,376	2446.05	114,867			80,573		80,573	30,319		(28,717)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/23/2025	05/24/2027	543	1,328,155	2446.05	41,306			29,004		29,004	10,933		(10,326)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/23/2025	05/25/2027	801	1,959,815	2446.05	60,950			42,859		42,859	16,194		(15,238)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/23/2025	05/26/2027	545	1,331,921	2446.05	41,423			29,169		29,169	11,046		(10,356)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	4,155	1,422,288	342.3	44,233			225		225	(19,127)		(11,058)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1,454	497,681	342.3	15,528			82		82	(6,711)		(3,882)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/23/2025	05/25/2027	4,308	1,474,463	342.3	46,003			248		248	(19,879)		(11,501)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2027	1,172	401,174	342.3	12,517			68		68	(5,408)		(3,129)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/23/2025	05/21/2027	3,758	923,804	245.84	26,328			48,474		48,474	36,955		(6,582)				0001

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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/23/2025	05/24/2027	2,003	492,453	245.84	14,084			25,847		25,847	19,685		(3,521)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/23/2025	05/25/2027	5,869	1,442,771	245.84	41,263			75,730		75,730	57,678		(10,316)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/23/2025	05/26/2027	1,954	480,472	245.84	13,742			25,222		25,222	19,210		(3,435)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/23/2025	05/21/2027	3,476	3,649,936	1050.14	103,658			198,505		198,505	153,155		(25,915)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/23/2025	05/21/2027	629	675,984	1074.96	26,431			53,922		53,922	42,358		(6,608)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/23/2025	05/21/2027	508	2,947,970	5802.82	178,256			345,096		345,096	267,109		(44,564)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/23/2025	05/25/2027	79	459,413	5802.82	10,612			15,838		15,838	11,195		(2,653)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/23/2025	05/21/2027	1,788	3,153,560	1763.28	94,269			113,061		113,061	71,819		(23,567)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/23/2025	05/24/2027	512	903,253	1763.28	27,007			32,470		32,470	20,654		(6,752)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/23/2025	05/25/2027	804	1,416,892	1763.28	42,507			50,979		50,979	32,382		(10,627)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2027	467	823,991	1763.28	24,720			29,673		29,673	18,858		(6,180)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2025	05/27/2027	1,594	1,680,984	1054.45	47,908			85,361		85,361	64,401		(11,977)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2027	345	374,208	1084.46	30,797			62,229		62,229	48,755		(7,699)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2025	05/27/2027	588	1,040,568	1769.35	32,154			34,837		34,837	20,770		(8,038)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	4,144	991,700	239.3	33,024			38,298		38,298	23,850		(8,256)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	492	1,207,473	2453.05	37,432			24,607		24,607	8,231		(9,358)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/28/2025	05/28/2027	323	110,946	343.3	3,462			16		16	(1,498)		(865)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/28/2025	05/28/2027	2,065	508,797	246.35	14,501			25,748		25,748	19,404		(3,625)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/28/2025	05/28/2027	4,347	4,575,914	1052.73	130,414			239,008		239,008	181,952		(32,603)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/28/2025	05/28/2027	415	447,653	1078.76	17,503			34,267		34,267	26,609		(4,376)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2027	509	149,449	293.55	6,725			19,311		19,311	16,369		(1,681)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/28/2025	05/28/2027	559	604,654	1082.49	49,763			101,666		101,666	79,895		(12,441)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2027	167	113,994	684.64	9,279			10,701		10,701	6,641		(2,320)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2027	439	2,586,906	5888.55	149,187			273,060		273,060	207,790		(37,297)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	1,188	2,096,189	1764.92	61,628			74,146		74,146	47,183		(15,407)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	769	165,424	215.05	4,996			1,659		1,659	(526)		(1,249)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	2,583	619,650	239.9	20,634			22,725		22,725	13,698		(5,159)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	175	431,688	2460.29	13,382			8,126		8,126	2,271		(3,346)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/29/2025	05/28/2027	3,187	3,359,490	1054.02	95,745			171,834		171,834	129,946		(23,936)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2025	05/29/2030	41	377,654	9104.68	53,816			76,023		76,023	34,316		(5,382)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/29/2025	05/28/2027	175	1,037,544	5912.17	72,890			131,860		131,860	99,971		(18,223)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/29/2025	05/28/2027	391	691,063	1767.72	20,317			23,627		23,627	14,739		(5,079)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	6,570	1,412,503	215	42,658			14,280		14,280	4,383		(10,664)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	5,360	1,285,657	239.84	42,812			47,398		47,398	28,667		(10,703)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	2,629	6,475,638	2462.82	200,745			118,507		118,507	30,681		(50,186)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	955	2,353,149	2462.82	73,183			43,362		43,362	11,344		(18,296)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/30/2025	05/28/2027	6,499	2,236,369	344.11	69,551			281		281	(30,148)		(17,388)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/30/2025	06/01/2027	5,751	1,978,874	344.11	61,741			265		265	(26,747)		(15,435)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/30/2025	05/28/2027	5,508	1,360,228	246.94	38,767			65,838		65,838	48,877		(9,692)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/30/2025	06/01/2027	3,921	968,224	246.94	27,691			46,892		46,892	34,777		(6,923)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/30/2025	05/28/2027	1,167	1,230,468	1054.22	34,945			62,732		62,732	47,443		(8,736)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/30/2025	05/28/2027	669	464,972	694.59	38,221			55,350		55,350	38,628		(9,555)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/30/2025	05/28/2027	358	2,118,497	5911.69	125,724			255,449		255,449	200,445		(31,431)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/30/2025	06/01/2027	64	381,023	5911.69	8,649			13,008		13,008	9,224		(2,162)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	1,546	2,734,480	1768.51	80,667			92,591		92,591	57,299		(20,167)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	1,502	2,656,540	1768.51	78,634			90,299		90,299	55,897		(19,658)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2027	1,817	391,181	215.31	11,814			3,826		3,826	(1,835)		(2,953)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2027	4,773	1,147,416	240.41	38,324			40,405		40,405	22,042		(9,581)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2027	1,030	2,534,903	2460.35	78,835			48,085		48,085	10,310		(19,709)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/02/2025	06/02/2027	7,253	2,493,320	343.77	77,792			361		361	(36,915)		(19,448)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/02/2025	06/02/2027	5,291	1,307,182	247.04	37,385			62,861		62,861	44,947		(9,346)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/02/2025	06/02/2027	3,091	3,260,062	1054.83	93,173			164,712		164,712	120,067		(23,293)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/02/2025	06/02/2027	401	433,455	1081.78	17,039			32,097		32,097	23,932		(4,260)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2027	822	892,342	1086.18	66,995			136,636		136,636	104,534		(16,749)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2027	611	421,705	689.64	28,665			32,055		32,055	18,320		(7,166)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/02/2025	06/02/2027	289	1,717,302	5935.94	93,921			151,350		151,350	106,346		(23,480)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/02/2025	06/02/2027	1,228	2,171,100	1767.82	64,482			74,492		74,492	43,594		(16,120)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/03/2025	06/03/2027	4,401	4,646,777	1055.88	132,712			230,802		230,802	167,210		(33,178)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/03/2025	06/03/2027	263	1,567,762	5970.37	106,791			209,035		209,035	157,864		(26,698)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2027	1,626	2,876,884	1768.84	84,293			97,583		97,583	57,192		(21,073)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2027	626	135,004	215.6	4,077			1,269		1,269	(684)		(1,019)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/04/2025	06/04/2027	1,202	1,269,931	1056.58	36,307			62,363		62,363	44,966		(9,077)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/04/2025	06/04/2027	452	490,009	1084.32	19,272			35,261		35,261	26,026		(4,818)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2027	1,525	448,458	294	20,181			57,180		57,180	47,510		(5,045)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/04/2025	06/04/2027	231	161,919	699.84	7,788			12,664		12,664	8,932		(1,947)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/04/2025	06/04/2027	709	1,254,011	1767.76	39,376			43,138		43,138	24,271		(9,844)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2025	06/04/2027	4,719	1,015,327	215.17	30,663			10,213		10,213	(4,479)		(7,666)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2025	06/04/2027	347	854,923	2464.3	26,588			15,577		15,577	2,836		(6,647)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	2,918	1,002,867	343.73	31,289			151		151	(14,842)		(7,822)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2025	06/04/2027	1,958	485,881	248.12	13,896			21,508		21,508	14,849		(3,474)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2025	06/04/2027	2,006	2,116,536	1054.97	60,512			106,734		106,734	77,739		(15,128)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2025	06/04/2027	494	534,135	1082.06	21,008			39,441		39,441	29,375		(5,252)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2025	06/04/2027	481	524,143	1088.7	43,137			85,249		85,249	64,579		(10,784)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/05/2025	06/04/2027	514	3,052,320	5939.3	188,479			342,427		342,427	252,113		(47,120)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/05/2025	06/04/2027	1,176	2,077,405	1765.9	63,361			73,082		73,082	42,722		(15,840)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/06/2025	06/04/2027	3,679	788,868	214.44	23,745			8,876		8,876	(2,502)		(5,936)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/06/2025	06/08/2027	3,095	663,782	214.44	20,046			7,552		7,552	(2,054)		(5,012)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/06/2025	06/04/2027	1,689	406,057	240.39	13,522			14,348		14,348	7,869		(3,380)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/06/2025	06/07/2027	4,302	1,034,214	240.39	34,439			36,637		36,637	20,135		(8,610)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/06/2025	06/04/2027	1,413	3,469,065	2455.5	107,541			69,595		69,595	18,065		(26,885)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/06/2025	06/07/2027	1,266	3,107,440	2455.5	96,331			62,626		62,626	16,467		(24,083)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/06/2025	06/08/2027	837	2,054,706	2455.5	63,696			41,472		41,472	10,951		(15,924)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	4,356	1,493,560	342.91	46,450			260		260	(21,997)		(11,612)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	3,072	1,053,581	342.91	32,872			192		192	(15,559)		(8,218)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	4,563	1,564,681	342.91	48,818			289		289	(23,103)		(12,205)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/06/2025	06/04/2027	4,794	1,186,807	247.58	33,824			54,782		54,782	38,575		(8,456)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/06/2025	06/07/2027	1,472	364,526	247.58	10,389			16,836		16,836	11,858		(2,597)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/06/2025	06/08/2027	4,659	1,153,547	247.58	32,876			53,287		53,287	37,534		(8,219)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/06/2025	06/04/2027	2,470	2,608,995	1056.45	74,330			128,398		128,398	92,781		(18,583)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/06/2025	06/06/2030	22	205,885	9235.21	29,339			39,182		39,182	15,955		(2,934)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2025	06/04/2027	392	2,350,584	6000.36	140,585			267,721		267,721	200,358		(35,146)				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2025	06/07/2027	200	1,199,357	6000.36	91,908			189,576		189,576	145,537		(22,977)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2025	06/08/2027	91	543,616	6000.36	74,095			167,141		167,141	131,637		(18,524)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/06/2025	06/04/2027	929	1,643,531	1769.32	51,443			55,476		55,476	30,826		(12,861)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/06/2025	06/07/2027	945	1,672,341	1769.32	52,344			56,611		56,611	31,529		(13,086)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/06/2025	06/08/2027	1,009	1,786,027	1769.32	55,903			60,517		60,517	33,731		(13,976)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2025	06/09/2027	909	2,234,201	2457.01	69,260			44,439		44,439	11,252		(17,315)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	06/09/2025	06/09/2027	3,913	970,325	247.98	27,654			43,474		43,474	30,223		(6,914)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2025	06/09/2027	1,933	2,042,685	1056.72	58,033			100,190		100,190	72,383		(14,508)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2025	06/09/2027	962	1,043,667	1084.57	40,787			74,964		74,964	55,420		(10,197)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/09/2025	06/09/2027	208	1,251,993	6005.88	97,233			189,273		189,273	142,682		(24,308)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2025	06/09/2027	757	1,338,878	1769.5	41,371			45,310		45,310	25,487		(10,343)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	2,270	547,384	241.16	18,228			18,158		18,158	9,424		(4,557)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	165	404,833	2458.19	12,550			7,963		7,963	1,950		(3,137)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/10/2025	06/10/2027	3,640	1,250,130	343.4	39,004			217		217	(18,472)		(9,751)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/10/2025	06/10/2027	6,813	7,209,144	1058.12	204,740			345,533		345,533	247,429		(51,185)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/10/2025	06/10/2027	1,561	1,696,450	1086.64	66,331			119,005		119,005	87,221		(16,583)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/10/2025	06/10/2027	290	319,113	1100.63	15,349			30,151		30,151	22,797		(3,837)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	551	387,250	702.63	30,509			28,012		28,012	13,393		(7,627)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2030	168	118,085	702.63	16,130			15,610		15,610	2,840		(1,613)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/10/2025	06/10/2027	253	178,235	705.8	14,669			19,022		19,022	11,994		(3,667)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/10/2025	06/10/2027	77	466,953	6038.81	19,238			29,085		29,085	19,867		(4,810)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/10/2025	06/10/2027	1,082	1,916,251	1771.51	57,104			63,343		63,343	35,980		(14,276)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/11/2025	06/11/2027	1,141	391,786	343.39	12,224			69		69	(5,788)		(3,056)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/11/2025	06/11/2027	920	973,196	1057.98	27,668			46,766		46,766	33,508		(6,917)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/11/2025	06/11/2027	359	389,949	1086.39	15,251			27,440		27,440	20,132		(3,813)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	214	1,286,073	6022.24	73,472			135,458		135,458	100,253		(18,368)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/11/2025	06/11/2027	693	1,225,976	1769.38	38,618			41,629		41,629	23,124		(9,655)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/12/2025	06/11/2027	2,938	633,477	215.65	19,131			6,042		6,042	(3,125)		(4,783)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/12/2025	06/11/2027	1,007	2,486,296	2469.94	77,324			43,064		43,064	6,013		(19,331)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	3,229	1,109,912	343.7	34,629			185		185	(16,408)		(8,657)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/12/2025	06/11/2027	2,962	737,413	248.97	21,016			30,538		30,538	20,468		(5,254)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2025	06/11/2027	2,761	2,925,177	1059.29	83,221			137,507		137,507	97,630		(20,805)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	623	684,815	1099.09	56,360			105,238		105,238	78,232		(14,090)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	154	932,634	6045.26	38,331			58,029		58,029	39,662		(9,583)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/12/2025	06/11/2027	1,418	2,511,028	1771.09	75,833			83,512		83,512	47,176		(18,958)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/13/2025	06/11/2027	2,067	445,256	215.41	13,447			4,408		4,408	(2,035)		(3,362)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/13/2025	06/14/2027	2,759	594,275	215.41	17,947			5,937		5,937	(2,663)		(4,487)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/13/2025	06/11/2027	2,250	543,018	241.29	18,083			17,820		17,820	9,155		(4,521)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/13/2025	06/15/2027	1,571	379,102	241.29	12,662			12,487		12,487	6,420		(3,166)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/13/2025	06/11/2027	1,573	3,863,233	2456.55	119,760			77,456		77,456	20,071		(29,940)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/13/2025	06/14/2027	480	1,179,987	2456.55	36,698			23,765		23,765	6,181		(9,174)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/13/2025	06/15/2027	1,324	3,251,883	2456.55	101,134			65,591		65,591	17,131		(25,283)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	6,447	2,198,061	340.94	68,360			595		595	(32,161)		(17,090)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	2,955	1,007,552	340.94	31,436			283		283	(14,780)		(7,859)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2027	4,599	1,567,827	340.94	48,916			446		446	(22,993)		(12,229)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/13/2025	06/11/2027	14,886	3,686,022	247.61	105,052			169,978		169,978	119,641		(26,263)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/13/2025	06/14/2027	2,652	656,689	247.61	18,781			30,300		30,300	21,301		(4,695)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/13/2025	06/15/2027	3,403	842,721	247.61	24,102			38,891		38,891	27,342		(6,025)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/13/2025	06/11/2027	2,167	2,287,616	1055.88	64,968			113,817		113,817	82,686		(16,242)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/13/2025	06/11/2027	1,131	1,225,567	1083.4	47,920			89,248		89,248	66,287		(11,980)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/13/2025	06/11/2027	974	286,959	294.57	12,913			35,980		35,980	29,793		(3,228)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/13/2025	06/11/2027	574	623,902	1087.13	50,384			101,650		101,650	77,508		(12,596)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/13/2025	06/11/2027	228	159,205	698.35	7,658			12,543		12,543	8,874		(1,914)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/13/2025	06/11/2027	374	2,232,662	5976.97	134,078			256,399		256,399	192,153		(33,520)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/13/2025	06/11/2027	2,598	4,586,268	1765.23	138,047			163,649		163,649	97,501		(34,512)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/13/2025	06/14/2027	1,113	1,965,229	1765.23	59,350			70,308		70,308	41,869		(14,837)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2027	585	1,032,933	1765.23	31,195			36,986		36,986	22,039		(7,799)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/16/2025	06/16/2027	612	3,693,918	6033.11	175,287			288,528		288,528	204,536		(43,822)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2025	06/16/2027	476	841,942	1767.03	25,679			29,540		29,540	17,235		(6,420)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2027	1,701	410,448	241.28	13,709			13,545		13,545	6,976		(3,427)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2027	497	1,221,595	2458.01	37,992			24,297		24,297	6,093		(9,498)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/16/2025	06/16/2027	3,715	1,271,523	342.3	39,672			291		291	(18,719)		(9,918)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/16/2025	06/16/2027	2,029	503,596	248.2	14,352			22,208		22,208	15,331		(3,588)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/16/2025	06/16/2027	2,755	2,914,836	1058.04	83,248			140,101		140,101	100,211		(20,812)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2027	2,223	478,188	215.12	14,441			5,037		5,037	(1,883)		(3,610)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/17/2025	06/17/2027	6,703	7,078,656	1056.09	202,096			351,430		351,430	254,592		(50,524)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/17/2025	06/17/2027	765	829,321	1083.78	32,576			60,204		60,204	44,595		(8,144)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/17/2025	06/17/2027	296	322,325	1090.73	26,527			51,959		51,959	39,248		(6,632)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/17/2025	06/17/2027	187	1,119,576	5982.72	61,176			111,337		111,337	82,024		(15,294)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/17/2025	06/17/2027	1,408	2,480,966	1761.96	76,166			92,436		92,436	55,940		(19,041)				0001

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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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/18/2025	06/17/2027	1,487	1,570,127	1056.12	44,827			77,913		77,913	56,433		(11,207)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/18/2025	06/17/2027	124	135,735	1090.31	6,529			13,208		13,208	10,080		(1,632)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	269	185,857	690.66	16,300			16,805		16,805	8,994		(4,075)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/18/2025	06/17/2027	433	302,790	698.79	24,920			34,877		34,877	22,937		(6,230)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	78	467,870	5980.87	28,316			59,487		59,487	45,919		(7,079)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2025	06/17/2027	718	1,264,295	1761.56	39,699			47,322		47,322	28,300		(9,925)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	4,202	903,658	215.07	27,290			9,590		9,590	(3,487)		(6,823)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	2,033	437,322	215.07	13,207			4,693		4,693	(1,635)		(3,302)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2027	2,203	473,833	215.07	14,310			5,099		5,099	(1,757)		(3,577)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	3,749	902,414	240.69	30,141			31,509		31,509	17,066		(7,535)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	1,084	2,663,610	2457.44	82,572			53,380		53,380	13,814		(20,643)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	1,746	4,291,424	2457.44	133,463			86,513		86,513	22,562		(33,366)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2027	1,048	2,574,357	2457.44	80,063			51,974		51,974	13,611		(20,016)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/20/2025	06/17/2027	3,634	1,231,531	338.89	38,301			504		504	(17,848)		(9,575)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/20/2025	06/21/2027	6,201	2,101,610	338.89	65,570			899		899	(30,520)		(16,393)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/20/2025	06/22/2027	5,481	1,857,454	338.89	57,953			803		803	(26,965)		(14,488)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/20/2025	06/17/2027	3,725	923,321	247.85	26,315			41,856		41,856	29,247		(6,579)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/20/2025	06/21/2027	6,717	1,664,859	247.85	47,615			75,534		75,534	52,719		(11,904)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/20/2025	06/22/2027	6,074	1,505,521	247.85	43,058			68,319		68,319	47,687		(10,764)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/20/2025	06/17/2027	3,255	3,434,877	1055.33	97,963			172,653		172,653	125,712		(24,491)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/20/2025	06/17/2027	979	1,062,941	1085.9	87,374			175,950		175,950	134,084		(21,843)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2025	06/20/2030	18	162,572	9141.53	23,167			32,317		32,317	13,977		(2,317)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/20/2025	06/17/2027	397	273,053	688.34	14,663			18,168		18,168	11,142		(3,666)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2030	284	195,199	688.34	26,645			28,486		28,486	7,393		(2,664)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/20/2025	06/17/2027	509	3,035,517	5967.84	168,571			303,760		303,760	222,986		(42,143)				0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/20/2025	06/21/2027	67	398,311	5967.84	9,201			13,433		13,433	9,024		(2,300)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/20/2025	06/22/2027	67	399,609	5967.84	9,231			13,471		13,471	9,048		(2,308)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/20/2025	06/17/2027	1,022	1,799,932	1761.09	54,358			67,736		67,736	41,689		(13,589)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/20/2025	06/21/2027	1,381	2,431,949	1761.09	73,688			91,811		91,811	56,502		(18,422)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/20/2025	06/22/2027	499	878,622	1761.09	26,622			33,196		33,196	20,439		(6,656)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2025	06/23/2027	1,994	481,567	241.49	16,084			15,698		15,698	7,991		(4,021)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2025	06/23/2027	267	660,134	2469.4	20,530			11,744		11,744	1,907		(5,133)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/23/2025	06/23/2027	4,291	1,462,412	340.78	45,627			470		470	(21,393)		(11,407)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	06/23/2025	06/23/2027	3,072	763,785	248.65	21,844			32,552		32,552	22,085		(5,461)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2025	06/23/2027	2,359	2,496,805	1058.57	71,159			119,163		119,163	85,066		(17,790)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2025	06/23/2027	988	1,073,908	1087.25	42,097			75,030		75,030	54,859		(10,524)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2027	277	1,671,744	6025.17	124,143			236,216		236,216	176,731		(31,036)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2025	06/23/2027	1,348	2,380,412	1766.44	73,079			84,620		84,620	49,603		(18,270)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2025	06/24/2027	183	452,190	2477.43	14,063			7,375		7,375	636		(3,516)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	06/24/2025	06/24/2027	2,638	658,688	249.69	18,838			25,810		25,810	16,783		(4,710)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/24/2025	06/24/2027	4,432	4,706,421	1061.98	134,133			212,148		212,148	147,875		(33,533)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/24/2025	06/24/2027	526	574,412	1092.17	22,517			37,906		37,906	27,117		(5,629)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/24/2025	06/24/2027	510	563,369	1105.69	45,761			83,239		83,239	61,312		(11,440)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2027	387	2,357,163	6092.18	105,550			157,075		157,075	106,499		(26,388)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/24/2025	06/24/2027	792	1,401,448	1768.82	42,324			48,488		48,488	28,207		(10,581)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2025	06/25/2027	682	1,202,825	1764.1	38,731			44,011		44,011	25,452		(9,683)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/25/2025	06/25/2027	1,164	399,889	343.44	12,517			84		84	(5,913)		(3,129)				0001

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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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/25/2025	06/25/2027	1,376	1,461,675	1062.18	41,658			65,682		65,682	45,721		(10,414)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/25/2025	06/25/2027	801	236,319	295.17	10,634			29,108		29,108	24,013		(2,659)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/25/2025	06/25/2027	729	515,206	706.58	45,184			38,703		38,703	17,052		(11,296)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	3,004	647,912	215.66	19,632			6,437		6,437	(2,970)		(4,908)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	2,551	619,569	242.83	20,756			17,902		17,902	7,957		(5,189)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	1,173	2,913,953	2483.47	90,915			44,476		44,476	912		(22,729)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/26/2025	06/25/2027	1,641	565,438	344.67	17,698			97		97	(8,384)		(4,425)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2025	06/25/2027	2,721	2,897,136	1064.86	82,568			124,295		124,295	84,731		(20,642)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2025	06/25/2027	390	427,042	1096.28	16,783			26,840		26,840	18,798		(4,196)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2027	365	2,241,261	6141.02	147,095			276,321		276,321	205,838		(36,774)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2025	06/25/2027	1,382	2,443,035	1767.33	76,223			86,097		86,097	49,573		(19,056)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	1,943	417,994	215.18	12,665			4,462		4,462	(1,607)		(3,166)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1,679	361,291	215.18	10,947			3,889		3,889	(1,357)		(2,737)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	2,925	629,435	215.18	19,135			6,793		6,793	(2,375)		(4,784)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	1,953	473,390	242.45	15,859			14,170		14,170	6,571		(3,965)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	3,329	807,188	242.45	27,041			24,239		24,239	11,282		(6,760)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	944	2,344,934	2485.09	73,162			35,135		35,135	78		(18,290)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	2,040	5,070,696	2485.09	158,206			76,429		76,429	622		(39,551)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	1,740	4,323,763	2485.09	134,901			65,299		65,299	659		(33,725)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/27/2025	06/25/2027	3,545	1,226,553	346.01	38,268			166		166	(18,171)		(9,567)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/27/2025	06/28/2027	4,150	1,435,800	346.01	44,941			202		202	(21,332)		(11,235)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/27/2025	06/29/2027	4,364	1,510,050	346.01	47,265			216		216	(22,432)		(11,816)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/27/2025	06/25/2027	5,812	1,454,433	250.24	41,597			54,411		54,411	34,479		(10,399)				0001

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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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/27/2025	06/28/2027	2,596	649,600	250.24	18,644			24,330		24,330	15,397		(4,661)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/27/2025	06/29/2027	4,491	1,123,956	250.24	32,258			42,114		42,114	26,657		(8,064)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/27/2025	06/25/2027	3,019	3,217,821	1065.82	91,708			135,747		135,747	91,803		(22,927)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/27/2025	06/25/2027	1,172	1,286,502	1097.64	50,431			79,535		79,535	55,370		(12,608)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	8,437	9,423,810	1116.93	772,562			1,311,736		1,311,736	941,550		(193,141)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/27/2025	06/25/2027	347	2,143,830	6173.07	139,542			251,557		251,557	184,693		(34,886)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2025	06/25/2027	1,433	2,535,304	1769.62	80,369			86,969		86,969	48,459		(20,092)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2025	06/28/2027	509	900,670	1769.62	28,551			30,981		30,981	17,300		(7,138)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2025	06/29/2027	801	1,417,905	1769.62	44,948			48,817		48,817	27,279		(11,237)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2027	4,154	1,010,561	243.27	33,854			28,175		28,175	11,953		(8,463)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2027	176	438,239	2492.78	13,673			6,071		6,071	(481)		(3,418)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/30/2025	06/30/2027	1,805	624,694	346.15	19,553			88		88	(9,281)		(4,888)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/30/2025	06/30/2027	2,370	2,529,602	1067.5	72,549			103,790		103,790	69,027		(18,137)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/30/2025	06/30/2027	404	444,872	1100.14	17,550			26,724		26,724	18,315		(4,388)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/30/2025	06/30/2027	283	317,640	1122.73	15,278			27,357		27,357	20,037		(3,820)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2027	929	675,184	726.43	55,385			37,749		37,749	11,210		(13,846)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/30/2025	06/30/2027	311	224,175	720.15	18,450			20,837		20,837	11,997		(4,612)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2027	257	1,594,529	6204.95	91,466			139,862		139,862	96,035		(22,867)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2027	771	1,366,679	1771.59	41,410			46,011		46,011	26,168		(10,353)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2027	198	491,939	2487.53	15,349			7,255		7,255	(739)		(3,837)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2027	1,118	386,358	345.48	12,093			62		62	(6,236)		(3,023)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/01/2025	07/01/2027	1,979	495,019	250.13	14,158			18,744		18,744	11,370		(3,539)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/01/2025	07/01/2027	4,657	4,968,115	1066.84	142,436			206,322		206,322	132,137		(35,609)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/01/2025	07/01/2027	1,937	2,156,326	1113.1	177,466			307,651		307,651	215,221		(44,366)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2030	21	201,435	9490.06	28,704			34,280		34,280	11,077		(2,870)				0001

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S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2030	164	118,934	725	16,246			13,452		13,452	320		(1,625)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2025	07/01/2027	274	1,697,488	6198.01	125,542			225,520		225,520	160,134		(31,386)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	07/01/2025	07/01/2027	1,420	2,529,030	1780.39	77,135			76,586		76,586	36,411		(19,284)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2027	3,008	732,970	243.68	24,555			19,701		19,701	6,912		(6,139)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/02/2025	07/02/2027	1,606	402,097	250.41	11,540			14,874		14,874	8,864		(2,885)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/02/2025	07/02/2027	3,011	3,215,231	1067.98	92,213			130,906		130,906	82,879		(23,053)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/02/2025	07/02/2027	443	488,017	1100.91	19,252			29,063		29,063	19,035		(4,813)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/02/2025	07/02/2027	2,648	2,966,378	1120.12	244,133			406,661		406,661	279,509		(61,033)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/02/2025	07/02/2027	1,232	890,221	722.47	73,265			80,841		80,841	42,683		(18,316)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/02/2025	07/02/2027	142	882,100	6227.42	31,055			44,862		44,862	28,687		(7,764)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2025	07/02/2027	563	1,002,381	1781.73	32,076			29,886		29,886	13,179		(8,019)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	6,711	1,445,136	215.33	43,643			15,381		15,381	(7,350)		(10,911)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	5,024	1,081,849	215.33	32,780			11,639		11,639	(5,434)		(8,195)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	1,938	471,991	243.6	15,765			12,784		12,784	4,573		(3,941)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	1,600	3,974,760	2484.07	123,615			61,079		61,079	(3,304)		(30,904)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	1,216	3,019,919	2484.07	94,221			46,761		46,761	(2,313)		(23,555)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/03/2025	07/02/2027	4,715	1,633,177	346.39	50,955			227		227	(26,312)		(12,739)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/03/2025	07/06/2027	3,572	1,237,292	346.39	38,727			182		182	(19,989)		(9,682)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/03/2025	07/02/2027	4,517	1,131,317	250.44	32,356			41,735		41,735	24,883		(8,089)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/03/2025	07/06/2027	2,392	599,093	250.44	17,134			22,137		22,137	13,213		(4,284)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/03/2025	07/02/2027	3,087	3,301,760	1069.72	94,463			130,298		130,298	81,099		(23,616)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/03/2025	07/06/2027	683	753,866	1103.47	29,732			43,566		43,566	28,081		(7,433)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/03/2025	07/02/2027	343	2,151,393	6279.35	138,999			241,134		241,134	168,739		(34,750)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/03/2025	07/02/2027	2,009	3,581,364	1782.98	111,739			105,120		105,120	46,923		(27,935)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/03/2025	07/06/2027	866	1,543,440	1782.98	48,310			45,509		45,509	20,347		(12,077)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2025	07/07/2027	695	1,721,623	2476.82	53,542			28,931		28,931	1,044		(13,386)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2025	07/07/2027	2,249	777,271	345.59	24,251			133		133	(12,498)		(6,063)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2025	07/07/2027	1,689	421,267	249.46	12,048			16,893		16,893	10,618		(3,012)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/07/2025	07/07/2027	611	651,696	1067.04	18,573			27,033		27,033	17,359		(4,643)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/07/2025	07/07/2027	474	520,808	1099.61	20,416			31,572		31,572	20,939		(5,104)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/07/2025	07/07/2027	921	273,497	297.03	12,307			31,882		31,882	25,472		(3,077)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2025	07/07/2027	1,299	1,456,603	1121.7	117,058			196,552		196,552	135,584		(29,265)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/07/2025	07/07/2027	556	402,004	722.78	33,085			36,529		36,529	19,298		(8,271)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2027	90	560,939	6229.98	28,624			51,621		51,621	36,713		(7,156)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2025	07/07/2027	1,618	2,876,644	1778.24	87,450			90,018		90,018	44,471		(21,862)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2027	1,957	474,139	242.22	15,836			14,688		14,688	6,439		(3,959)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	2,207	763,570	345.93	23,823			125		125	(12,283)		(5,956)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2025	07/08/2027	4,839	5,161,541	1066.73	147,104			215,355		215,355	138,738		(36,776)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2025	07/08/2027	659	723,828	1099.1	28,374			44,168		44,168	29,389		(7,094)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2027	88	845,183	9604.05	63,896			79,346		79,346	46,067		(15,974)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2027	1,608	1,174,931	730.83	103,041			65,225		65,225	11,558		(25,760)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIWSFPU8MPRO8K5P83	07/08/2025	07/08/2027	629	3,913,294	6225.52	191,939			283,434		283,434	183,465		(47,985)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIWSFPU8MPRO8K5P83	07/08/2025	07/08/2030	40	249,170	6225.52	51,578			65,888		65,888	24,196		(5,158)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2027	1,117	1,989,313	1780.17	61,868			60,864		60,864	28,641		(15,467)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2027	1,305	280,609	215.03	8,502			3,178		3,178	(1,251)		(2,126)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2027	1,808	439,298	243.03	14,673			12,653		12,653	5,011		(3,668)				0001

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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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/09/2025	07/09/2027	1,714	1,832,553	1068.88	52,228			73,641		73,641	46,439		(13,057)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/09/2025	07/08/2027	1,534	1,734,300	1130.29	142,733			224,600		224,600	150,260		(35,683)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/09/2025	07/09/2027	3,159	3,570,457	1130.29	289,103			456,145		456,145	305,571		(72,276)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/09/2025	07/09/2027	79	495,000	6263.26	37,967			58,302		58,302	38,528		(9,492)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	07/09/2025	07/09/2027	536	955,454	1782.18	29,237			28,548		28,548	13,321		(7,309)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2027	695	1,722,963	2480.08	53,584			28,038		28,038	129		(13,396)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/10/2025	07/09/2027	2,658	923,076	347.33	28,800			120		120	(14,880)		(7,200)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/10/2025	07/09/2027	2,589	649,439	250.86	18,574			23,178		23,178	13,504		(4,643)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/10/2025	07/09/2027	2,219	2,373,969	1069.7	67,658			94,010		94,010	58,771		(16,915)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/10/2025	07/09/2027	520	379,620	729.4	31,243			32,177		32,177	15,905		(7,811)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2027	79	499,249	6280.46	21,068			29,853		29,853	18,880		(5,267)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2027	1,624	2,901,125	1786.32	89,935			82,311		82,311	35,470		(22,484)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	5,211	1,119,555	214.86	33,811			12,990		12,990	(4,620)		(8,453)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	3,684	893,421	242.53	29,840			26,939		26,939	11,397		(7,460)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	900	2,221,877	2469.74	69,100			40,427		40,427	4,437		(17,275)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1,089	2,690,252	2469.74	83,667			49,181		49,181	5,605		(20,917)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2027	2,457	6,069,015	2469.74	189,353			111,122		111,122	12,501		(47,338)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/11/2025	07/09/2027	3,447	1,192,981	346.07	37,221			193		193	(19,193)		(9,305)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/11/2025	07/12/2027	2,613	904,218	346.07	28,212			152		152	(14,542)		(7,053)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2027	2,885	998,354	346.07	31,248			170		170	(16,106)		(7,812)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/11/2025	07/09/2027	4,193	1,047,072	249.74	29,946			41,065		41,065	25,468		(7,487)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/11/2025	07/12/2027	1,625	405,842	249.74	11,607			15,933		15,933	9,888		(2,902)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/11/2025	07/13/2027	5,044	1,259,783	249.74	36,030			49,475		49,475	30,709		(9,007)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/11/2025	07/09/2027	2,276	2,431,577	1068.25	69,057			98,812		98,812	62,845		(17,264)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/11/2025	07/09/2027	659	726,130	1101.29	28,392			43,159		43,159	28,371		(7,098)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/11/2025	07/09/2027	760	855,366	1125.68	70,311			113,826		113,826	77,206		(17,578)				0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2025	07/09/2027	250	1,566,170	6259.75	138,991			248,566		248,566	176,175		(34,748)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2025	07/12/2027	124	777,374	6259.75	18,579			25,256		25,256	15,579		(4,645)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2025	07/09/2027	931	1,658,886	1781.91	51,260			49,732		49,732	23,034		(12,815)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2025	07/12/2027	771	1,374,610	1781.91	42,613			41,344		41,344	19,150		(10,653)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2025	07/13/2027	673	1,199,411	1781.91	37,302			36,114		36,114	16,686		(9,325)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2025	07/14/2027	2,224	539,231	242.49	18,010			16,401		16,401	7,021		(4,503)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2025	07/14/2027	524	1,296,384	2472.41	40,318			23,112		23,112	2,113		(10,079)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/14/2025	07/14/2027	3,924	1,357,207	345.91	42,345			240		240	(21,815)		(10,586)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/14/2025	07/14/2027	3,627	907,603	250.21	25,957			34,302		34,302	20,782		(6,489)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/14/2025	07/14/2027	3,590	3,836,705	1068.66	109,346			155,105		155,105	98,154		(27,337)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2025	07/14/2027	24	228,616	9685.02	20,393			21,602		21,602	10,981		(5,098)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2025	07/12/2030	53	513,168	9685.02	73,075			79,859		79,859	20,790		(7,308)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2027	216	1,355,665	6268.56	56,233			81,009		81,009	51,721		(14,058)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2025	07/14/2027	1,696	3,020,822	1781.44	90,927			91,580		91,580	44,223		(22,732)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/15/2025	07/15/2027	1,730	370,186	214.04	11,180			4,885		4,885	(938)		(2,795)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/15/2025	07/15/2027	3,151	761,623	241.7	25,438			24,869		24,869	11,620		(6,360)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/15/2025	07/15/2027	377	927,633	2462.66	28,849			18,339		18,339	3,313		(7,212)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/15/2025	07/15/2027	7,382	7,873,721	1066.63	224,401			329,966		329,966	213,090		(56,100)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/15/2025	07/15/2027	380	418,064	1099.1	16,388			25,574		25,574	17,039		(4,097)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/15/2025	07/15/2027	1,640	487,137	297.11	21,921			56,641		56,641	45,224		(5,480)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/15/2025	07/15/2027	15	149,705	9696.25	10,120			12,150		12,150	6,879		(2,530)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/15/2025	07/15/2030	44	427,686	9696.25	60,945			66,246		66,246	16,982		(6,095)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/15/2025	07/15/2027	580	424,519	732.18	37,230			23,388		23,388	3,997		(9,308)				0001

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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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2030	775	567,315	732.18	77,495			61,074		61,074	(1,568)		(7,750)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2027	407	2,539,978	6243.76	171,941			299,443		299,443	209,891		(42,985)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	07/15/2025	07/15/2027	1,429	2,533,791	1773.59	77,787			84,487		84,487	43,973		(19,447)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	1,709	590,336	345.48	18,418			115		115	(9,478)		(4,605)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/16/2025	07/16/2027	2,210	2,360,886	1068.37	67,285			96,011		96,011	60,967		(16,821)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2027	47	459,530	9709.12	34,740			39,970		39,970	21,876		(8,685)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	07/16/2025	07/16/2027	196	1,230,693	6263.7	71,750			106,185		106,185	68,815		(17,937)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/16/2025	07/16/2027	581	1,032,790	1777.22	32,843			33,018		33,018	15,913		(8,211)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	2,363	573,111	242.57	19,142			17,342		17,342	7,372		(4,785)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	899	2,219,850	2469.45	69,037			40,959		40,959	5,002		(17,259)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/17/2025	07/16/2027	1,632	565,562	346.5	17,646			93		93	(9,098)		(4,411)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/17/2025	07/16/2027	3,938	985,629	250.31	28,189			36,965		36,965	22,283		(7,047)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/17/2025	07/16/2027	3,360	3,595,944	1070.11	102,484			141,797		141,797	88,419		(25,621)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/17/2025	07/16/2027	398	439,325	1104.05	17,222			25,313		25,313	16,343		(4,305)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/17/2025	07/16/2027	412	470,561	1141.19	38,727			57,344		57,344	37,174		(9,682)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	45	443,429	9824.95	39,510			37,317		37,317	16,739		(9,877)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2025	07/16/2027	575	1,024,249	1781.78	32,571			30,989		30,989	14,025		(8,143)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	4,956	1,065,020	214.91	32,164			12,483		12,483	(4,269)		(8,041)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	1,871	402,050	214.91	12,182			4,758		4,758	(1,587)		(3,046)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	4,113	998,332	242.75	33,344			29,722		29,722	12,355		(8,336)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	1,895	460,072	242.75	15,412			13,753		13,753	5,726		(3,853)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	2,701	6,679,117	2472.85	207,721			118,899		118,899	10,711		(51,930)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	1,087	2,687,316	2472.85	83,576			48,067		48,067	4,538		(20,894)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	1,031	2,550,435	2472.85	79,574			45,690		45,690	4,246		(19,893)				0001

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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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/18/2025	07/16/2027	6,566	2,272,939	346.18	70,916			394		394	(36,542)		(17,729)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/18/2025	07/20/2027	3,377	1,168,930	346.18	36,588			213		213	(18,843)		(9,147)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/18/2025	07/16/2027	5,681	1,421,801	250.27	40,664			53,521		53,521	32,342		(10,166)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/18/2025	07/19/2027	8,027	2,008,775	250.27	57,451			75,703		75,703	45,781		(14,363)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/18/2025	07/20/2027	4,680	1,171,259	250.27	33,498			44,157		44,157	26,710		(8,375)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/18/2025	07/16/2027	953	1,020,310	1070.24	28,977			40,140		40,140	25,048		(7,244)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/18/2025	07/20/2027	378	404,660	1070.24	11,533			15,948		15,948	9,941		(2,883)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/18/2025	07/19/2027	358	395,234	1104.14	15,493			22,776		22,776	14,706		(3,873)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2025	07/18/2030	142	1,392,663	9808.75	198,454			203,893		203,893	43,475		(19,845)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/18/2025	07/16/2027	596	436,006	732.13	30,459			32,571		32,571	16,707		(7,615)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/18/2025	07/16/2027	423	2,660,821	6296.79	171,567			295,700		295,700	206,343		(42,892)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/18/2025	07/19/2027	74	466,839	6296.79	25,102			36,266		36,266	23,192		(6,275)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2027	59	373,260	6296.79	8,745			12,032		12,032	7,477		(2,186)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/18/2025	07/12/2027	71	126,963	1780.28	3,923			3,895		3,895	1,852		(981)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/18/2025	07/16/2027	1,720	3,061,466	1780.28	94,905			94,333		94,333	44,903		(23,726)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/18/2025	07/19/2027	656	1,168,031	1780.28	36,209			36,103		36,103	17,244		(9,052)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/18/2025	07/20/2027	631	1,122,689	1780.28	34,803			34,737		34,737	16,611		(8,701)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2027	1,736	374,431	215.69	11,345			3,977		3,977	(1,932)		(2,836)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2027	620	1,537,023	2479.07	47,801			25,817		25,817	920		(11,950)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/21/2025	07/21/2027	1,889	2,023,146	1070.78	57,923			79,005		79,005	48,837		(14,481)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/21/2025	07/21/2027	1,543	1,704,418	1104.89	67,137			97,397		97,397	62,430		(16,784)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/21/2025	07/21/2027	538	617,154	1146.11	50,792			73,213		73,213	46,759		(12,698)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2025	07/19/2030	38	375,555	9878.86	53,479			52,890		52,890	9,661		(5,348)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2027	581	432,889	744.92	37,964			20,546		20,546	773		(9,491)				0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	07/21/2025	07/21/2027	162	1,020,619	6305.6	71,750			107,087		107,087	69,717		(17,937)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/21/2025	07/21/2027	713	1,268,439	1777.89	39,195			40,429		40,429	20,015		(9,799)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2027	3,570	872,491	244.41	29,228			22,418		22,418	7,195		(7,307)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2027	177	438,876	2480.79	13,693			7,249		7,249	117		(3,423)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	2,833	982,649	346.89	30,757			163		163	(15,856)		(7,689)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/22/2025	07/22/2027	1,679	421,296	250.9	12,049			15,072		15,072	8,796		(3,012)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/22/2025	07/22/2027	3,260	3,491,738	1071.01	100,038			135,857		135,857	83,754		(25,010)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/22/2025	07/22/2027	802	886,288	1105.14	34,929			50,512		50,512	32,320		(8,732)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	162	184,482	1139.92	14,224			22,257		22,257	14,849		(3,556)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2030	78	765,053	9800.1	109,020			112,653		112,653	24,529		(10,902)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2027	187	139,127	745.65	7,471			5,015		5,015	1,124		(1,868)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2030	1,052	784,340	745.65	107,141			78,069		78,069	(8,536)		(10,714)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2027	220	1,387,428	6309.62	74,422			108,109		108,109	69,347		(18,605)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/22/2025	07/22/2027	974	1,741,305	1788.18	53,980			49,005		49,005	20,890		(13,495)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/23/2025	07/23/2027	2,534	2,721,168	1073.72	77,934			100,871		100,871	60,280		(19,484)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2027	609	182,402	299.51	8,208			19,718		19,718	15,443		(2,052)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2027	676	773,468	1144.01	60,230			88,799		88,799	57,429		(15,058)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	54	532,559	9865.09	40,261			41,075		41,075	20,105		(10,065)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/23/2025	07/23/2027	203	1,292,081	6358.91	119,639			203,843		203,843	141,531		(29,910)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	07/23/2025	07/23/2027	1,163	2,082,805	1790.13	63,734			57,267		57,267	24,072		(15,933)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	4,514	1,102,518	244.26	36,824			28,770		28,770	9,590		(9,206)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	895	2,218,143	2478.2	68,984			37,731		37,731	1,801		(17,246)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/24/2025	07/23/2027	1,495	1,604,127	1073.35	45,862			59,865		59,865	35,979		(11,465)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2027	341	2,168,736	6363.35	109,722			160,341		160,341	103,194		(27,430)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/24/2025	07/23/2027	1,557	2,789,438	1791.23	85,915			75,639		75,639	30,891		(21,479)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	6,675	1,436,536	215.21	43,383			16,419		16,419	(6,177)		(10,846)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	2,449	526,953	215.21	15,967			6,081		6,081	(2,235)		(3,992)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	1,954	477,074	244.21	15,934			12,508		12,508	4,209		(3,984)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	3,961	967,222	244.21	32,305			25,450		25,450	8,625		(8,076)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	1,115	2,769,410	2483.09	86,129			44,700		44,700	(159)		(21,532)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	975	2,421,679	2483.09	75,314			39,290		39,290	64		(18,829)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	473	1,175,359	2483.09	36,554			19,102		19,102	64		(9,138)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/25/2025	07/23/2027	4,418	1,537,744	348.03	47,978			214		214	(24,775)		(11,994)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/25/2025	07/26/2027	1,675	582,781	348.03	18,183			84		84	(9,386)		(4,546)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/25/2025	07/27/2027	4,056	1,411,720	348.03	44,187			206		206	(22,808)		(11,047)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/25/2025	07/23/2027	7,895	1,982,113	251.07	56,490			69,931		69,931	40,509		(14,123)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/25/2025	07/26/2027	2,785	699,236	251.07	19,998			24,703		24,703	14,287		(5,000)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/25/2025	07/27/2027	3,459	868,423	251.07	24,837			30,694		30,694	17,758		(6,209)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/25/2025	07/23/2027	1,820	1,956,835	1074.97	55,907			70,896		70,896	41,778		(13,977)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/25/2025	07/23/2027	787	874,956	1111.09	34,386			46,310		46,310	28,400		(8,596)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/25/2025	07/27/2027	687	763,149	1111.09	30,060			40,473		40,473	24,817		(7,515)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	60	594,940	9928.17	53,009			46,100		46,100	18,491		(13,252)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2025	07/25/2030	89	881,501	9928.17	125,614			120,911		120,911	19,373		(12,561)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	517	396,973	768.45	34,815			13,951		13,951	(4,181)		(8,704)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/25/2025	07/25/2030	659	506,501	768.45	69,137			44,033		44,033	(11,853)		(6,914)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/25/2025	07/23/2027	220	1,406,363	6388.64	59,067			82,299		82,299	51,535		(14,767)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/25/2025	07/26/2027	414	2,647,257	6388.64	176,378			296,171		296,171	204,308		(44,095)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2025	07/23/2027	1,334	2,389,697	1791.44	75,514			64,627		64,627	25,297		(18,879)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2025	07/26/2027	754	1,350,736	1791.44	42,683			36,663		36,663	14,432		(10,671)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2025	07/27/2027	1,196	2,142,531	1791.44	67,704			58,226		58,226	22,963		(16,926)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2027	590	1,461,772	2478.23	45,461			25,061		25,061	1,383		(11,365)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/28/2025	07/28/2027	2,215	769,267	347.27	24,001			129		129	(12,372)		(6,000)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2025	07/28/2027	750	805,601	1074.44	23,040			29,549		29,549	17,549		(5,760)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2025	07/28/2027	440	488,390	1110.43	19,213			26,131		26,131	16,124		(4,803)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2027	1,459	438,296	300.42	19,723			46,060		46,060	35,787		(4,931)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2027	73	723,936	9968.43	53,496			50,645		50,645	22,782		(13,374)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2025	07/26/2030	39	390,000	9968.43	55,536			52,289		52,289	7,397		(5,554)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2025	07/26/2030	508	390,000	768	53,235			34,008		34,008	(9,024)		(5,324)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2027	429	320,650	746.79	26,390			22,879		22,879	9,135		(6,597)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/28/2025	07/28/2027	241	1,537,486	6389.77	95,073			141,356		141,356	91,839		(23,768)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2027	854	1,523,905	1785.12	46,022			44,841		44,841	20,871		(11,505)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	1,958	421,485	215.29	12,729			4,833		4,833	(1,796)		(3,182)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/29/2025	07/29/2027	1,995	500,758	250.96	14,322			17,883		17,883	10,424		(3,580)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/29/2025	07/29/2027	2,487	2,670,558	1073.85	76,405			99,061		99,061	59,267		(19,101)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/29/2025	07/29/2027	351	404,308	1152.06	33,275			46,475		46,475	29,144		(8,319)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	244	186,215	762.09	13,948			6,953		6,953	(311)		(3,487)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	236	1,506,409	6370.86	85,864			124,192		124,192	79,471		(21,466)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2030	20	127,870	6370.86	25,230			32,771		32,771	12,377		(2,523)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/29/2025	07/29/2027	1,098	1,958,184	1784.21	61,095			58,325		58,325	26,504		(15,274)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/30/2025	07/30/2027	1,376	478,540	347.87	14,930			74		74	(7,702)		(3,733)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/30/2025	07/30/2027	3,425	3,674,170	1072.66	104,714			139,312		139,312	84,774		(26,178)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/30/2025	07/30/2027	278	307,550	1107.94	12,056			16,992		16,992	10,712		(3,014)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2025	07/23/2027	11	107,534	9961.04	9,194			8,058		8,058	3,270		(2,299)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2030	114	1,139,607	9961.04	162,394			153,600		153,600	22,331		(16,239)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2030	688	522,883	759.47	71,374			48,041		48,041	(9,653)		(7,137)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/30/2025	07/30/2027	254	1,617,922	6362.9	90,439			130,064		130,064	82,960		(22,610)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	07/30/2025	07/30/2027	1,471	2,614,844	1777.69	80,276			84,277		84,277	42,467		(20,069)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	1,493	320,144	214.49	9,668			4,107		4,107	(929)		(2,417)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	454	1,125,025	2479.57	34,988			19,078		19,078	855		(8,747)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/31/2025	07/30/2027	2,055	711,824	346.39	22,209			141		141	(11,426)		(5,552)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/31/2025	07/30/2027	1,170	1,253,157	1070.93	35,590			49,003		49,003	30,467		(8,897)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2030	64	635,880	9892.8	90,613			89,120		89,120	15,875		(9,061)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2030	758	572,902	755.52	78,258			53,908		53,908	(9,351)		(7,826)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/31/2025	07/30/2027	218	1,380,029	6339.39	108,513			184,285		184,285	127,768		(27,128)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2025	07/30/2027	725	1,287,081	1774.55	40,028			43,031		43,031	22,183		(10,007)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	3,115	672,700	215.98	20,383			7,017		7,017	(4,449)		(5,096)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	2,331	503,382	215.98	15,303			5,291		5,291	(3,317)		(3,826)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	4,446	960,352	215.98	29,195			10,120		10,120	(6,302)		(7,299)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	4,031	978,970	242.87	32,796			29,248		29,248	10,801		(8,199)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	357	886,217	2482.33	27,650			14,595		14,595	(959)		(6,912)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	2,161	5,364,996	2482.33	167,388			88,796		88,796	(5,360)		(41,847)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/01/2025	07/30/2027	4,311	1,478,951	343.1	46,291			491		491	(25,548)		(11,573)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/01/2025	08/02/2027	2,934	1,006,728	343.1	31,511			345		345	(17,380)		(7,878)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/01/2025	08/03/2027	1,922	659,601	343.1	20,646			228		228	(11,385)		(5,161)				0001

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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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/01/2025	07/30/2027	7,970	1,999,292	250.85	57,180			72,079		72,079	39,916		(14,295)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/01/2025	08/02/2027	6,170	1,547,741	250.85	44,420			55,870		55,870	30,884		(11,105)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/01/2025	08/03/2027	1,857	465,807	250.85	13,369			16,822		16,822	9,302		(3,342)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2025	07/30/2027	995	1,061,455	1066.81	30,251			44,594		44,594	27,578		(7,563)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2025	08/02/2027	371	395,355	1066.81	11,268			16,628		16,628	10,290		(2,817)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2025	07/30/2027	870	955,330	1098.65	37,449			59,064		59,064	37,999		(9,362)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2025	08/03/2027	856	940,123	1098.65	36,947			58,203		58,203	37,421		(9,237)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/01/2025	07/30/2027	298	333,064	1116.57	19,302			34,549		34,549	23,692		(4,826)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/01/2025	07/30/2027	92	895,880	9696.02	79,823			85,092		85,092	40,191		(19,956)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/01/2025	07/30/2027	320	235,158	734.4	12,628			9,606		9,606	2,503		(3,157)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/01/2025	07/30/2027	636	3,967,204	6238.01	209,203			348,314		348,314	230,637		(52,301)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/01/2025	08/02/2027	69	428,512	6238.01	10,113			13,835		13,835	8,146		(2,528)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2025	07/30/2027	882	1,561,897	1771.23	49,668			54,249		54,249	26,311		(12,417)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2025	08/02/2027	1,348	2,386,854	1771.23	75,902			83,117		83,117	40,422		(18,975)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2025	08/03/2027	773	1,369,659	1771.23	43,692			47,736		47,736	23,159		(10,923)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2025	08/04/2027	2,928	634,173	216.58	19,279			6,151		6,151	(4,694)		(4,820)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2025	08/04/2027	2,823	688,836	244.04	23,076			18,609		18,609	5,629		(5,769)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2025	08/04/2027	969	2,415,700	2494.1	75,370			35,343		35,343	(7,053)		(18,842)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/04/2025	08/04/2027	3,666	1,271,521	346.85	39,799			247		247	(22,139)		(9,950)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2025	08/04/2027	4,746	1,195,296	251.87	34,305			39,591		39,591	20,295		(8,576)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2025	08/04/2027	873	936,627	1072.67	26,891			35,592		35,592	20,466		(6,723)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2025	08/04/2027	872	964,924	1107.13	38,115			53,967		53,967	32,527		(9,529)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/04/2025	08/04/2027	477	540,821	1133.86	44,510			69,319		69,319	44,283		(11,127)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2027	53	516,847	9826.64	46,103			44,267		44,267	18,335		(11,526)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2025	08/02/2030	47	462,208	9826.64	65,818			67,251		67,251	12,950		(6,582)				0001

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

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S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2027	350	259,208	740.02	22,733			13,383		13,383	596		(5,683)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/04/2025	08/04/2027	419	306,188	730.74	25,199			26,157		26,157	11,982		(6,300)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/04/2025	08/04/2027	83	525,847	6329.94	21,980			30,875		30,875	18,511		(5,495)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2025	08/04/2027	679	1,206,501	1776.94	37,522			39,415		39,415	18,309		(9,381)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2027	462	1,149,044	2488.47	35,850			17,902		17,902	(2,264)		(8,963)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/05/2025	08/05/2027	4,051	4,335,905	1070.44	124,440			171,468		171,468	101,470		(31,110)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/05/2025	08/05/2027	376	415,227	1104.06	16,397			24,118		24,118	14,895		(4,099)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/05/2025	08/05/2027	380	426,930	1123.43	35,136			58,080		58,080	38,316		(8,784)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/05/2025	08/05/2027	164	1,606,069	9765.05	136,940			142,116		142,116	65,087		(34,235)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2027	323	2,033,000	6299.19	119,480			176,782		176,782	109,575		(29,870)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2027	1,199	2,131,389	1778.27	65,007			68,624		68,624	32,057		(16,252)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/06/2025	08/06/2027	1,163	1,248,284	1073.27	35,826			46,974		46,974	26,822		(8,956)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2027	935	692,758	741.27	59,888			35,247		35,247	1,560		(14,972)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2027	494	3,136,039	6345.06	156,020			245,576		245,576	157,815		(39,005)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/06/2025	08/06/2027	1,184	2,107,685	1779.61	64,917			66,868		66,868	30,352		(16,229)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	3,642	788,948	216.63	23,905			7,638		7,638	(5,809)		(5,976)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	1,628	398,394	244.75	13,346			10,098		10,098	2,591		(3,337)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	443	1,105,257	2492.73	34,484			16,474		16,474	(2,923)		(8,621)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/07/2025	08/06/2027	2,479	866,568	349.53	27,124			112		112	(15,145)		(6,781)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2025	08/06/2027	3,333	837,311	251.2	24,031			29,391		29,391	15,874		(6,008)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/07/2025	08/06/2027	395	423,815	1072.67	12,159			16,120		16,120	9,281		(3,040)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/07/2025	08/06/2027	1,658	1,836,343	1107.32	72,480			102,555		102,555	61,785		(18,120)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2025	08/06/2027	666	197,799	297.02	8,901			23,054		23,054	18,047		(2,225)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	59	581,840	9919.36	51,842			46,129		46,129	16,968		(12,960)				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2030	54	533,160	9919.36	75,975			73,739		73,739	11,060		(7,598)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	08/07/2025	08/06/2027	899	1,602,008	1781.76	48,861			49,551		49,551	22,066		(12,215)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	2,805	607,878	216.73	18,419			5,801		5,801	(4,560)		(4,605)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	2,859	619,631	216.73	18,837			5,961		5,961	(4,635)		(4,709)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	4,533	1,109,230	244.72	37,159			28,300		28,300	7,397		(9,290)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	574	1,432,263	2496.42	44,687			20,505		20,505	(4,631)		(11,172)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	2,028	5,062,213	2496.42	157,941			72,882		72,882	(15,960)		(39,485)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	732	1,827,991	2496.42	57,033			26,367		26,367	(5,714)		(14,258)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	3,768	1,318,721	349.98	41,276			158		158	(23,060)		(10,319)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	5,751	2,012,888	349.98	63,003			251		251	(35,189)		(15,751)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2027	2,458	860,319	349.98	26,928			108		108	(15,039)		(6,732)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/08/2025	08/06/2027	4,710	1,181,893	250.94	33,802			42,412		42,412	23,399		(8,451)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/08/2025	08/09/2027	4,896	1,228,682	250.94	35,263			44,147		44,147	24,312		(8,816)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/08/2025	08/10/2027	3,415	857,070	250.94	24,598			30,808		30,808	16,972		(6,149)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/08/2025	08/06/2027	2,207	2,373,113	1075.26	67,990			86,156		86,156	47,912		(16,997)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/08/2025	08/09/2027	772	830,226	1075.26	23,836			30,188		30,188	16,781		(5,959)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/08/2025	08/09/2027	1,297	1,441,532	1111.11	56,926			76,925		76,925	44,904		(14,232)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	08/08/2025	08/06/2027	1,748	520,828	297.96	23,385			59,032		59,032	45,878		(5,846)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	183	1,172,200	6389.45	111,524			196,970		196,970	134,238		(27,881)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	237	1,514,220	6389.45	51,868			72,535		72,535	43,359		(12,967)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2027	76	488,142	6389.45	11,276			15,412		15,412	9,069		(2,819)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/08/2025	08/06/2027	1,478	2,636,466	1783.45	82,785			79,921		79,921	33,355		(20,696)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/08/2025	08/09/2027	1,202	2,142,826	1783.45	67,285			65,159		65,159	27,311		(16,821)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/08/2025	08/10/2027	414	738,273	1783.45	23,182			22,472		22,472	9,433		(5,795)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	1,599	390,364	244.12	13,077			10,552		10,552	3,197		(3,269)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	1,574	3,926,939	2494.94	122,521			57,668		57,668	(11,250)		(30,630)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/11/2025	08/11/2027	1,742	436,713	250.68	12,534			16,050		16,050	9,000		(3,133)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/11/2025	08/11/2027	971	1,043,147	1074.11	29,917			38,763		38,763	21,935		(7,479)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/11/2025	08/11/2027	883	979,483	1109.56	38,641			53,335		53,335	31,599		(9,660)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/11/2025	08/11/2027	1,321	1,517,827	1148.6	117,174			170,489		170,489	104,579		(29,294)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	69	687,372	9977.66	61,314			52,070		52,070	17,581		(15,328)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	925	688,251	743.88	60,360			34,285		34,285	333		(15,090)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2025	08/09/2030	537	399,690	743.88	54,558			40,409		40,409	(4,601)		(5,456)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/11/2025	08/11/2027	165	1,049,004	6373.45	49,774			70,135		70,135	42,137		(12,443)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/11/2025	08/11/2027	701	1,248,679	1782.13	39,084			38,647		38,647	16,663		(9,771)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2027	1,812	391,037	215.82	11,848			4,308		4,308	(2,357)		(2,962)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/12/2025	08/12/2027	1,629	571,114	350.56	17,876			67		67	(9,988)		(4,469)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/12/2025	08/12/2027	940	1,014,115	1078.49	29,004			34,816		34,816	18,502		(7,251)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/12/2025	08/12/2027	1,010	1,126,942	1115.7	44,289			56,848		56,848	31,935		(11,072)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/12/2025	08/12/2027	342	398,604	1165.22	32,805			42,669		42,669	24,216		(8,201)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2027	106	1,074,373	10152.49	89,118			67,824		67,824	17,695		(22,280)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2030	89	908,062	10152.49	129,399			109,697		109,697	2,943		(12,940)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	321	241,837	752.91	12,987			8,199		8,199	894		(3,247)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/12/2025	08/12/2027	596	444,434	745.3	36,577			32,740		32,740	12,165		(9,144)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	452	2,916,248	6445.76	183,865			280,498		280,498	177,074		(45,966)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/12/2025	08/12/2027	807	1,440,958	1785.46	44,237			42,911		42,911	18,028		(11,059)				0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2030	36	364,000	10157.78	51,870			43,843		43,843	1,050		(5,187)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/13/2025	08/13/2027	157	1,018,339	6466.58	46,120			63,713		63,713	37,770		(11,530)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/13/2025	08/13/2027	946	1,698,820	1795.4	52,154			44,847		44,847	15,510		(13,038)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	1,943	419,216	215.71	12,702			4,700		4,700	(2,445)		(3,176)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	745	1,863,609	2500.67	58,145			25,804		25,804	(6,902)		(14,536)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2027	1,105	388,539	351.61	12,161			39		39	(6,802)		(3,040)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/14/2025	08/13/2027	1,819	459,680	252.67	13,193			14,259		14,259	6,838		(3,298)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/14/2025	08/13/2027	799	862,458	1079.83	24,744			28,899		28,899	14,980		(6,186)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	563	425,754	755.79	31,889			17,605		17,605	(332)		(7,972)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/14/2025	08/13/2027	169	1,094,347	6468.54	58,044			91,748		91,748	59,098		(14,511)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/14/2025	08/13/2027	541	968,492	1789.4	29,733			27,531		27,531	10,807		(7,433)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	6,071	1,308,075	215.48	39,635			15,136		15,136	(7,159)		(9,909)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	2,961	637,940	215.48	19,393			7,449		7,449	(3,459)		(4,848)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	3,181	780,143	245.22	26,135			19,084		19,084	4,383		(6,534)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	1,045	2,607,654	2496.54	81,359			37,772		37,772	(7,992)		(20,340)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	462	1,152,377	2496.54	35,954			16,784		16,784	(3,440)		(8,989)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	856	2,137,862	2496.54	66,915			31,194		31,194	(6,446)		(16,729)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	5,619	1,973,186	351.18	61,761			212		212	(34,528)		(15,440)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1,544	542,165	351.18	16,970			60		60	(9,485)		(4,242)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2027	2,954	1,037,307	351.18	32,571			117		117	(18,204)		(8,143)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/15/2025	08/13/2027	5,914	1,493,287	252.49	42,708			47,048		47,048	23,025		(10,677)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/15/2025	08/16/2027	2,212	558,632	252.49	16,033			17,630		17,630	8,611		(4,008)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/15/2025	08/17/2027	6,704	1,692,607	252.49	48,578			53,447		53,447	26,122		(12,144)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/15/2025	08/13/2027	941	1,015,264	1078.57	29,108			34,824		34,824	18,451		(7,277)				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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2025	08/16/2027	352	379,692	1078.57	10,909			13,046		13,046	6,910		(2,727)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2025	08/13/2027	1,512	1,687,343	1115.95	66,549			84,893		84,893	47,459		(16,637)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2025	08/17/2027	685	764,730	1115.95	30,230			38,559		38,559	21,555		(7,557)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	38	381,556	10074.78	33,997			26,562		26,562	7,439		(8,499)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2025	08/15/2030	42	424,076	10074.78	60,431			53,713		53,713	3,857		(6,043)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	381	2,460,587	6449.8	135,683			208,412		208,412	132,091		(33,921)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	19	120,966	6449.8	12,175			18,944		18,944	12,096		(3,044)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/15/2025	08/13/2027	1,926	3,445,045	1788.6	105,074			98,889		98,889	39,785		(26,268)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/15/2025	08/16/2027	1,297	2,319,753	1788.6	70,984			66,808		66,808	26,879		(17,746)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	673	1,203,954	1788.6	36,841			34,711		34,711	13,988		(9,210)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2027	3,617	778,435	215.24	23,587			9,410		9,410	(3,858)		(5,897)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2027	476	1,186,912	2494.87	37,032			17,664		17,664	(3,166)		(9,258)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/18/2025	08/18/2027	3,329	1,167,966	350.88	36,557			140		140	(20,423)		(9,139)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2025	08/18/2027	5,444	1,374,242	252.42	39,441			43,682		43,682	21,496		(9,860)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2025	08/18/2027	2,548	2,746,143	1077.96	78,759			95,529		95,529	51,226		(19,690)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2025	08/18/2027	681	759,500	1115.21	29,962			38,676		38,676	21,822		(7,491)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2025	08/18/2027	603	696,873	1155.99	57,353			79,045		79,045	46,784		(14,338)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2027	43	429,819	10062.4	38,340			30,437		30,437	8,870		(9,585)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2027	499	375,835	752.6	32,961			17,028		17,028	(1,513)		(8,240)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2025	08/16/2030	557	418,975	752.6	57,190			40,306		40,306	(6,876)		(5,719)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2025	08/18/2027	631	469,742	744.79	38,660			35,002		35,002	13,256		(9,665)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2025	08/18/2027	203	1,309,732	6449.15	70,260			98,812		98,812	59,291		(17,565)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2027	858	1,532,111	1786.5	46,576			45,348		45,348	19,149		(11,644)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/19/2025	08/19/2027	3,016	3,245,118	1075.98	93,102			117,079		117,079	64,709		(23,276)				0001

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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/19/2025	08/19/2027	368	409,433	1112.24	16,156			21,650		21,650	12,562		(4,039)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	842	249,816	296.85	11,242			29,253		29,253	22,929		(2,810)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/19/2025	08/19/2027	1,012	1,146,861	1133.49	90,518			142,651		142,651	91,735		(22,630)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2027	112	1,100,979	9855.5	94,143			91,143		91,143	38,188		(23,536)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2030	57	557,335	9855.5	79,420			80,134		80,134	14,612		(7,942)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/19/2025	08/19/2027	194	143,170	736.71	6,886			8,333		8,333	4,459		(1,722)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	538	3,449,663	6411.37	202,990			312,691		312,691	198,509		(50,748)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/19/2025	08/19/2027	1,477	2,646,930	1792.31	81,525			73,115		73,115	27,256		(20,381)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	3,071	753,092	245.21	25,229			18,603		18,603	4,412		(6,307)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	223	556,724	2496.24	17,370			8,194		8,194	(1,577)		(4,342)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/20/2025	08/20/2027	1,883	2,023,997	1074.96	57,886			74,408		74,408	41,847		(14,472)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/20/2025	08/20/2027	389	432,361	1110.69	16,992			23,315		23,315	13,757		(4,248)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/20/2025	08/20/2027	104	1,015,293	9765.65	83,925			89,570		89,570	42,363		(20,981)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/20/2025	08/20/2027	81	515,386	6395.78	11,983			16,192		16,192	9,451		(2,996)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/20/2025	08/20/2027	1,015	1,819,998	1793.23	56,238			49,767		49,767	18,133		(14,059)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	1,955	421,436	215.61	12,770			4,868		4,868	(2,315)		(3,192)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	2,294	560,849	244.45	18,788			14,862		14,862	4,294		(4,697)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	1,598	3,974,481	2487.62	124,004			64,088		64,088	(5,665)		(31,001)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1,934	676,133	349.57	21,163			102		102	(11,802)		(5,291)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/21/2025	08/20/2027	4,322	1,084,392	250.88	31,014			39,349		39,349	21,904		(7,753)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2025	08/20/2027	1,164	1,248,084	1072.64	35,570			47,806		47,806	27,798		(8,893)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2025	08/20/2027	415	459,277	1107.7	18,004			25,688		25,688	15,561		(4,501)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	62	600,360	9706.92	53,492			57,545		57,545	27,455		(13,373)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/21/2025	08/20/2027	875	643,892	736.19	56,469			35,657		35,657	3,893		(14,117)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2030	496	365,147	736.19	49,843			38,759		38,759	(2,361)		(4,984)				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/21/2025	08/20/2027	272	1,730,422	6370.17	131,859			211,333		211,333	137,163		(32,965)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/21/2025	08/20/2027	2,100	3,759,366	1790.43	114,661			106,366		106,366	41,869		(28,665)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2025	08/20/2027	2,915	631,538	216.66	19,136			6,313		6,313	(4,451)		(4,784)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2025	08/23/2027	3,442	745,754	216.66	22,671			7,511		7,511	(5,241)		(5,668)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2025	08/24/2027	2,862	706,326	246.83	23,733			15,021		15,021	1,672		(5,933)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2025	08/20/2027	534	1,336,904	2503.3	41,711			18,227		18,227	(5,236)		(10,428)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2025	08/23/2027	1,258	3,149,863	2503.3	98,591			43,190		43,190	(12,267)		(24,648)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2025	08/24/2027	862	2,157,231	2503.3	67,521			29,635		29,635	(8,346)		(16,880)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	3,343	1,175,593	351.68	36,679			127		127	(20,505)		(9,170)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	2,007	705,959	351.68	22,097			79		79	(12,350)		(5,524)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2027	2,214	778,497	351.68	24,367			88		88	(13,618)		(6,092)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/22/2025	08/20/2027	4,031	1,019,507	252.91	29,158			31,081		31,081	14,680		(7,289)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/22/2025	08/23/2027	4,523	1,143,799	252.91	32,827			34,932		34,932	16,467		(8,207)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/22/2025	08/24/2027	3,516	889,148	252.91	25,519			27,171		27,171	12,817		(6,380)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/22/2025	08/20/2027	1,727	1,865,389	1080.37	53,350			62,143		62,143	32,133		(13,338)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/22/2025	08/24/2027	340	367,298	1080.37	10,505			12,266		12,266	6,357		(2,626)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/22/2025	08/20/2027	1,387	1,551,108	1118.06	60,959			76,267		76,267	41,977		(15,240)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/22/2025	08/20/2027	441	501,296	1136.15	41,207			63,811		63,811	40,632		(10,302)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2025	08/22/2030	44	436,113	9894.32	62,146			61,403		61,403	10,132		(6,215)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2025	08/20/2027	139	104,630	752.11	7,837			4,566		4,566	158		(1,959)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2025	08/22/2030	496	372,731	752.11	50,915			36,024		36,024	(5,981)		(5,092)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/22/2025	08/20/2027	437	2,823,556	6466.91	146,638			229,177		229,177	146,693		(36,660)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/22/2025	08/24/2027	108	699,413	6466.91	37,365			52,051		52,051	31,033		(9,341)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2027	1,017	1,830,704	1799.95	55,653			46,043		46,043	14,738		(13,913)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/22/2025	08/23/2027	1,104	1,986,858	1799.95	60,599			50,162		50,162	16,075		(15,150)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/22/2025	08/24/2027	290	521,091	1799.95	15,893			13,172		13,172	4,233		(3,973)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2027	3,135	677,798	216.19	20,605			7,320		7,320	(4,271)		(5,151)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2027	1,152	2,874,957	2495.52	89,699			43,015		43,015	(7,440)		(22,425)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2027	1,207	423,019	350.51	13,240			59		59	(7,389)		(3,310)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/25/2025	08/25/2027	2,620	660,767	252.19	18,964			21,515		21,515	10,848		(4,741)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/25/2025	08/25/2027	1,111	1,196,973	1077.71	34,365			41,991		41,991	22,660		(8,591)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/25/2025	08/25/2027	601	669,808	1114.57	26,451			34,510		34,510	19,631		(6,613)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2027	729	825,871	1132.2	67,969			107,695		107,695	69,462		(16,992)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2027	89	873,688	9847.8	71,572			72,166		72,166	31,907		(17,893)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2027	196	146,593	747.88	7,872			5,294		5,294	866		(1,968)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	08/25/2025	08/25/2027	1,058	1,897,468	1793.03	59,011			52,312		52,312	19,118		(14,753)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	1,876	461,762	246.19	15,515			10,477		10,477	1,750		(3,879)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/26/2025	08/26/2027	2,754	2,973,716	1079.68	85,048			100,695		100,695	52,855		(21,262)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/26/2025	08/26/2027	948	1,059,408	1117.2	41,741			52,839		52,839	29,360		(10,435)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	08/26/2025	08/26/2027	347	394,577	1137.19	32,474			50,047		50,047	31,781		(8,118)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	43	426,705	9904.86	38,062			34,958		34,958	13,548		(9,516)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2030	118	1,164,507	9904.86	165,942			163,148		163,148	26,245		(16,594)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2027	639	480,119	751.59	42,106			22,324		22,324	(1,361)		(10,527)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2030	523	393,137	751.59	53,663			38,157		38,157	(6,115)		(5,366)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	08/26/2025	08/26/2027	413	308,313	745.94	25,374			22,871		22,871	8,598		(6,344)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2027	433	2,799,160	6465.94	180,503			275,519		275,519	173,986		(45,126)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/26/2025	08/26/2027	914	1,638,032	1791.24	50,779			46,201		46,201	17,638		(12,695)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/27/2025	08/27/2027	1,744	441,816	253.35	12,680			13,004		13,004	5,871		(3,170)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/27/2025	08/27/2027	4,830	5,220,884	1080.9	150,048			172,960		172,960	88,557		(37,512)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	08/27/2025	08/27/2027	1,256	374,209	297.89	16,839			42,499		42,499	33,027		(4,210)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2027	555	632,088	1139.47	35,449			57,209		57,209	37,269		(8,862)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/27/2025	08/27/2027	66	657,423	9925.6	48,624			48,597		48,597	21,246		(12,156)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/27/2025	08/27/2027	536	403,833	753.73	30,247			17,461		17,461	447		(7,562)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/27/2025	08/27/2027	172	128,961	748.16	6,203			6,853		6,853	3,364		(1,551)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/27/2025	08/27/2027	226	1,463,101	6481.4	55,851			75,710		75,710	44,294		(13,963)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/27/2025	08/27/2027	1,168	2,094,763	1794.21	65,147			57,058		57,058	20,412		(16,287)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/28/2025	08/27/2027	3,692	801,984	217.21	24,380			7,555		7,555	(6,159)		(6,095)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/28/2025	08/27/2027	840	2,107,702	2508.87	65,971			27,402		27,402	(9,706)		(16,493)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2025	08/27/2027	2,081	729,752	350.74	22,841			100		100	(12,749)		(5,710)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/28/2025	08/27/2027	1,615	410,043	253.93	11,768			11,455		11,455	4,835		(2,942)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/28/2025	08/27/2027	1,376	1,488,988	1081.98	42,585			48,348		48,348	24,394		(10,646)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/28/2025	08/27/2027	666	746,125	1120.57	29,323			35,673		35,673	19,179		(7,331)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2025	08/27/2027	580	664,023	1145.61	51,196			78,359		78,359	49,561		(12,799)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/28/2025	08/28/2030	21	215,099	10016.68	30,652			28,282		28,282	2,995		(3,065)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/28/2025	08/27/2027	1,079	1,931,292	1789.48	59,677			55,696		55,696	22,127		(14,919)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	08/27/2027	2,554	555,594	217.58	16,890			4,967		4,967	(4,534)		(4,223)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	08/31/2027	2,737	595,497	217.58	18,103			5,381		5,381	(4,802)		(4,526)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	09/01/2027	3,149	685,255	217.58	20,900			6,208		6,208	(5,548)		(5,225)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	08/27/2027	6,275	1,547,186	246.57	51,985			33,892		33,892	4,650		(12,996)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	08/30/2027	2,099	517,601	246.57	17,391			11,386		11,386	1,603		(4,348)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	08/27/2027	2,859	7,160,208	2504.3	223,398			97,851		97,851	(27,811)		(55,850)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	08/30/2027	869	2,176,781	2504.3	68,133			29,915		29,915	(8,410)		(17,033)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	08/31/2027	257	643,844	2504.3	20,152			8,865		8,865	(2,471)		(5,038)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	09/01/2027	1,181	2,958,600	2504.3	92,604			40,810		40,810	(11,280)		(23,151)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	5,058	1,767,690	349.51	55,329			293		293	(30,830)		(13,832)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/29/2025	08/30/2027	2,835	990,743	349.51	31,109			169		169	(17,330)		(7,777)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/29/2025	08/31/2027	3,276	1,144,999	349.51	35,953			198		198	(20,026)		(8,988)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/29/2025	09/01/2027	5,563	1,944,453	349.51	61,056			340		340	(34,004)		(15,264)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/29/2025	08/27/2027	10,060	2,548,207	253.31	73,134			75,301		75,301	34,163		(18,283)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/29/2025	08/30/2027	4,418	1,119,070	253.31	32,117			33,131		33,131	15,065		(8,029)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/29/2025	08/31/2027	2,778	703,660	253.31	20,265			20,845		20,845	9,446		(5,066)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/29/2025	09/01/2027	5,789	1,466,513	253.31	42,236			43,470		43,470	19,713		(10,559)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2025	08/27/2027	1,824	1,969,388	1079.97	56,561			66,371		66,371	34,556		(14,140)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2025	08/30/2027	786	849,051	1079.97	24,427			28,665		28,665	14,924		(6,107)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2025	09/01/2027	679	732,784	1079.97	21,112			24,768		24,768	12,893		(5,278)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2025	08/27/2027	1,456	1,627,229	1117.33	64,276			81,071		81,071	44,916		(16,069)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2025	08/30/2027	714	797,543	1117.33	31,559			39,800		39,800	22,048		(7,890)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2025	08/31/2027	569	635,847	1117.33	25,180			31,748		31,748	17,585		(6,295)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2025	09/01/2027	449	501,694	1117.33	19,877			25,063		25,063	13,883		(4,969)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/29/2025	08/27/2027	477	539,633	1131.1	44,358			70,854		70,854	45,903		(11,089)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	08/27/2027	158	1,554,445	9840.62	130,116			130,666		130,666	57,476		(32,529)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	08/29/2030	47	465,436	9840.62	66,325			67,637		67,637	12,919		(6,632)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/29/2025	08/27/2027	851	637,737	749.82	55,866			30,342		30,342	(1,082)		(13,966)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2025	08/27/2027	389	2,511,595	6460.26	138,934			215,567		215,567	137,416		(34,734)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2025	08/30/2027	126	816,769	6460.26	31,124			42,392		42,392	24,884		(7,781)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2025	09/01/2027	143	923,292	6460.26	77,093			127,488		127,488	84,123		(19,273)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/29/2025	08/27/2027	1,687	3,020,133	1790.71	92,114			85,822		85,822	34,008		(23,029)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	988	1,768,878	1790.71	54,128			50,431		50,431	19,984		(13,532)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2027	755	1,352,520	1790.71	41,387			38,602		38,602	15,322		(10,347)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1,066	1,908,063	1790.71	58,387			54,517		54,517	21,674		(14,597)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2027	151	377,242	2490.45	11,808			6,032		6,032	(1,102)		(2,952)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/02/2025	09/02/2027	1,190	1,280,703	1076.03	36,807			46,497		46,497	24,259		(9,202)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/02/2025	09/02/2027	474	527,142	1111.91	20,843			28,177		28,177	15,584		(5,211)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/02/2025	09/02/2027	379	423,787	1119.16	34,878			59,549		59,549	38,477		(8,719)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2025	08/30/2030	491	361,780	737.48	49,383			38,201		38,201	(3,363)		(4,938)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2025	09/02/2027	389	2,497,705	6415.54	189,951			274,836		274,836	160,074		(47,488)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2025	09/02/2027	375	670,080	1784.62	19,499			20,589		20,589	8,808		(4,875)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/03/2025	09/03/2027	2,717	2,930,025	1078.55	84,268			101,738		101,738	50,827		(21,067)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/03/2025	09/03/2027	876	977,516	1115.4	38,671			50,078		50,078	26,714		(9,668)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2027	676	760,581	1125.92	62,596			103,021		103,021	65,202		(15,649)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	63	616,314	9801.82	54,975			55,395		55,395	22,180		(13,744)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2030	184	1,799,857	9801.82	256,480			267,517		267,517	51,647		(25,648)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	777	577,118	742.73	38,967			26,295		26,295	2,752		(9,742)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2030	1,122	833,241	742.73	113,821			85,397		85,397	(10,402)		(11,382)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/03/2025	09/03/2027	608	3,920,578	6448.26	247,987			386,727		386,727	236,902		(61,997)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/03/2025	09/03/2030	27	175,099	6448.26	30,354			44,017		44,017	18,469		(3,035)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	1,673	2,985,554	1784.63	91,955			91,812		91,812	36,256		(22,989)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2027	483	105,589	218.8	3,210			807		807	(1,132)		(802)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2027	222	557,465	2511.1	17,449			7,170		7,170	(3,372)		(4,362)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/04/2025	09/03/2027	575	622,776	1082.23	17,811			20,217		20,217	9,456		(4,453)				0001

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S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	535	402,214	752.08	35,274			18,838		18,838	(2,473)		(8,819)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/04/2025	09/03/2027	123	798,565	6502.08	33,380			45,091		45,091	24,924		(8,345)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/04/2025	09/03/2027	687	1,229,976	1789.75	38,498			35,622		35,622	12,363		(9,625)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/05/2025	09/03/2027	2,309	507,656	219.82	15,484			3,338		3,338	(6,017)		(3,871)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/05/2025	09/07/2027	2,267	498,261	219.82	15,197			3,318		3,318	(5,863)		(3,799)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/05/2025	09/03/2027	2,558	636,640	248.89	21,455			11,188		11,188	(1,774)		(5,364)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/05/2025	09/03/2027	2,491	6,256,436	2511.64	195,826			79,996		79,996	(38,316)		(48,957)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/05/2025	09/07/2027	2,577	6,473,683	2511.64	203,274			83,418		83,418	(39,393)		(50,818)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	4,720	1,647,760	349.09	51,740			314		314	(30,946)		(12,935)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/05/2025	09/07/2027	1,876	654,855	349.09	20,628			130		130	(12,333)		(5,157)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/05/2025	09/03/2027	11,771	3,013,587	256.03	86,791			69,415		69,415	16,979		(21,698)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/05/2025	09/07/2027	3,013	771,292	256.03	22,213			17,831		17,831	4,410		(5,553)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/05/2025	09/03/2027	1,228	1,328,067	1081.8	38,116			43,456		43,456	20,428		(9,529)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/05/2025	09/03/2027	903	1,011,165	1119.53	39,941			49,189		49,189	25,058		(9,985)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/05/2025	09/07/2027	359	402,371	1119.53	15,894			19,618		19,618	10,016		(3,973)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/05/2025	09/03/2027	1,050	311,806	296.89	14,000			36,463		36,463	28,005		(3,500)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	687	783,083	1139.04	55,944			86,872		86,872	53,072		(13,986)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/05/2025	09/03/2027	128	1,268,222	9934.28	106,550			99,475		99,475	35,101		(26,637)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/05/2025	09/05/2030	44	432,139	9934.28	61,580			59,690		59,690	7,860		(6,158)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/05/2025	09/03/2027	139	104,039	747.49	8,458			5,065		5,065	(46)		(2,115)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/05/2025	09/03/2027	711	4,609,672	6481.5	271,568			412,868		412,868	248,796		(67,892)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/05/2025	09/07/2027	57	368,797	6481.5	19,743			27,225		27,225	15,297		(4,936)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/05/2025	09/03/2027	2,153	3,852,018	1789.29	120,953			112,170		112,170	39,094		(30,238)				0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/05/2025	09/07/2027	928	1,661,161	1789.29	52,160			48,575		48,575	17,062		(13,040)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2027	597	1,500,864	2515.05	47,127			18,670		18,670	(9,803)		(11,782)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2027	1,967	689,659	350.7	21,655			108		108	(12,975)		(5,414)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1,355	347,190	256.22	9,999			7,884		7,884	1,843		(2,500)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2025	09/08/2027	1,628	1,762,838	1082.79	50,593			56,812		56,812	26,245		(12,648)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2025	09/08/2027	943	1,056,632	1120.94	41,737			50,637		50,637	25,421		(10,434)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2027	46	456,005	9985.03	30,826			30,342		30,342	11,718		(7,706)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2025	09/08/2027	391	292,674	749.17	24,087			21,247		21,247	6,694		(6,022)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2027	67	433,916	6495.15	18,177			24,482		24,482	13,500		(4,544)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2025	09/08/2027	622	1,111,686	1787.61	32,572			33,188		33,188	13,509		(8,143)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	2,017	443,589	219.96	13,529			2,911		2,911	(5,263)		(3,382)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	1,931	481,647	249.44	16,232			8,082		8,082	(1,724)		(4,058)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/09/2025	09/09/2027	2,438	2,640,950	1083.17	75,795			84,568		84,568	38,775		(18,949)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/09/2025	09/09/2027	487	558,987	1148.95	46,005			66,714		66,714	38,920		(11,501)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	124	1,243,051	10016.4	110,880			93,909		93,909	26,919		(27,720)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2030	70	703,353	10016.4	100,228			92,774		92,774	8,416		(10,023)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2027	552	415,087	751.97	36,403			19,656		19,656	(2,338)		(9,101)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2030	1,051	790,609	751.97	107,997			76,871		76,871	(14,027)		(10,800)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/09/2025	09/09/2027	380	2,475,556	6512.61	132,994			183,287		183,287	102,937		(33,249)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/09/2025	09/09/2027	762	1,359,728	1783.5	41,880			42,608		42,608	17,306		(10,470)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/10/2025	09/10/2027	2,230	2,418,523	1084.34	69,412			75,827		75,827	33,891		(17,353)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/10/2025	09/10/2027	436	489,354	1123.54	19,329			22,715		22,715	11,037		(4,832)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/10/2025	09/10/2027	265	304,113	1149.05	23,447			35,355		35,355	21,189		(5,862)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	37	375,230	10018.55	33,471			28,324		28,324	8,103		(8,368)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2030	46	463,000	10018.55	65,978			61,010		61,010	5,479		(6,598)				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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2027	528	399,162	755.52	35,007			18,149		18,149	(3,000)		(8,752)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2027	101	661,548	6532.04	85,518			149,105		149,105	97,437		(21,380)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/10/2025	09/10/2027	681	1,212,009	1780.52	38,663			39,324		39,324	15,965		(9,666)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	2,049	451,586	220.39	13,773			2,787		2,787	(5,534)		(3,443)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	582	1,468,729	2521.84	46,118			17,021		17,021	(10,843)		(11,530)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	1,256	442,262	352.18	13,887			56		56	(8,334)		(3,472)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/11/2025	09/10/2027	2,989	768,785	257.17	22,141			15,913		15,913	2,536		(5,535)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2025	09/10/2027	723	786,189	1088.1	22,658			22,957		22,957	9,268		(5,664)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2025	09/10/2027	512	578,439	1128.98	22,935			25,023		25,023	11,166		(5,734)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	1,096	1,267,094	1156.2	88,324			125,912		125,912	72,550		(22,081)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2025	09/10/2027	122	806,826	6587.47	31,860			41,098		41,098	21,850		(7,965)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2025	09/10/2027	655	1,173,316	1792.01	36,959			33,331		33,331	11,001		(9,240)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	6,642	1,461,034	219.97	44,562			9,695		9,695	(17,227)		(11,140)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	2,837	711,363	250.72	23,902			10,452		10,452	(3,988)		(5,975)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	1,482	3,728,390	2515.79	116,699			46,187		46,187	(24,318)		(29,175)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	558	1,404,372	2515.79	44,097			17,500		17,500	(9,142)		(11,024)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	1,098	2,763,481	2515.79	86,773			34,504		34,504	(17,922)		(21,693)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/12/2025	09/10/2027	2,361	827,810	350.65	25,993			134		134	(15,570)		(6,498)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/12/2025	09/13/2027	3,395	1,190,423	350.65	37,379			199		199	(22,385)		(9,345)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2027	5,351	1,876,384	350.65	59,106			316		316	(35,394)		(14,777)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/12/2025	09/10/2027	5,239	1,340,915	255.93	38,618			31,382		31,382	8,051		(9,655)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/12/2025	09/13/2027	3,658	936,291	255.93	26,965			21,971		21,971	5,679		(6,741)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/12/2025	09/14/2027	6,848	1,752,633	255.93	50,476			41,162		41,162	10,667		(12,619)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/12/2025	09/10/2027	1,696	1,845,235	1087.74	53,106			54,254		54,254	22,169		(13,276)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/12/2025	09/14/2027	662	719,890	1087.74	20,769			21,228		21,228	8,680		(5,192)				0001

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Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/12/2025	09/10/2027	1,289	1,454,966	1128.54	57,602			63,304		63,304	28,503		(14,401)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/12/2025	09/13/2027	444	501,253	1128.54	19,880			21,854		21,854	9,843		(4,970)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/12/2025	09/14/2027	456	515,031	1128.54	20,431			22,470		22,470	10,126		(5,108)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/12/2025	09/10/2027	164	1,669,002	10158.2	134,461			106,247		106,247	25,010		(33,615)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/12/2025	09/12/2030	72	727,055	10158.2	103,605			88,246		88,246	1,045		(10,361)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/12/2025	09/10/2027	510	390,000	764.81	29,211			15,117		15,117	(2,531)		(7,303)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/12/2025	09/12/2030	771	589,459	764.81	80,520			53,191		53,191	(14,580)		(8,052)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/12/2025	09/10/2027	60	395,899	6584.29	9,337			11,992		11,992	6,351		(2,334)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/12/2025	09/13/2027	69	454,951	6584.29	10,725			13,765		13,765	7,286		(2,681)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/12/2025	09/14/2027	80	525,764	6584.29	12,394			15,902		15,902	8,414		(3,098)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2025	09/10/2027	1,106	1,975,418	1786.81	63,213			59,644		59,644	21,453		(15,803)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2025	09/13/2027	764	1,365,872	1786.81	43,708			41,363		41,363	14,956		(10,927)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2025	09/14/2027	736	1,314,865	1786.81	42,076			39,857		39,857	14,437		(10,519)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2025	09/15/2027	706	1,778,539	2519.99	55,668			21,253		21,253	(12,380)		(13,917)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2025	09/15/2027	751	818,657	1089.88	23,586			23,188		23,188	8,938		(5,896)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2025	09/15/2027	1,095	1,238,925	1131.71	49,099			51,886		51,886	22,222		(12,275)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2025	09/15/2027	87	889,460	10268.2	71,402			51,092		51,092	7,953		(17,850)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2025	09/13/2030	86	885,169	10268.2	126,048			100,439		100,439	(5,652)		(12,605)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2025	09/15/2027	555	428,385	771.21	37,569			16,261		16,261	(6,437)		(9,392)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/15/2025	09/15/2027	515	395,868	768.13	32,580			23,628		23,628	3,944		(8,145)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2025	09/15/2027	382	2,526,337	6615.28	192,049			280,428		280,428	164,399		(48,012)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2025	09/15/2027	942	1,677,622	1781.63	52,230			53,998		53,998	22,442		(13,057)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/16/2025	09/16/2027	1,988	500,143	251.58	16,855			6,780		6,780	(3,403)		(4,214)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/16/2025	09/15/2027	3,501	1,224,809	349.81	38,459			237		237	(22,999)		(9,615)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/16/2025	09/16/2027	3,340	3,638,472	1089.4	104,861			104,092		104,092	40,738		(26,215)				0001

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Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/16/2025	09/16/2027	540	610,452	1130.88	24,204			25,865		25,865	11,242		(6,051)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2027	1,488	450,103	302.42	20,255			44,533		44,533	32,295		(5,064)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2025	09/16/2027	1,010	1,182,999	1171.21	87,452			113,248		113,248	60,412		(21,863)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2027	68	693,512	10252.8	61,861			42,741		42,741	5,366		(15,465)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2030	68	697,446	10252.8	99,386			79,966		79,966	(3,684)		(9,939)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2027	863	663,455	769.15	52,278			24,208		24,208	(7,377)		(13,070)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/16/2025	09/16/2027	478	3,160,959	6606.76	133,076			174,386		174,386	93,986		(33,269)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/16/2025	09/16/2027	1,391	2,477,440	1780.43	77,792			80,896		80,896	33,897		(19,448)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2027	2,651	582,749	219.84	17,774			3,991		3,991	(6,748)		(4,443)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2027	257	646,726	2516.81	20,307			8,033		8,033	(4,236)		(5,077)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/17/2025	09/17/2027	1,888	483,847	256.3	13,935			10,986		10,986	2,567		(3,484)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/17/2025	09/17/2027	1,250	1,360,840	1088.5	39,056			39,637		39,637	16,041		(9,764)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2027	60	396,364	6600.35	52,043			85,468		85,468	54,026		(13,011)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/17/2025	09/17/2027	1,017	1,812,338	1782.24	57,632			58,040		58,040	23,221		(14,408)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	3,122	684,307	219.19	20,871			5,150		5,150	(7,460)		(5,218)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	2,459	616,917	250.93	20,790			8,987		8,987	(3,573)		(5,198)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	1,288	3,239,635	2514.45	101,401			41,277		41,277	(19,986)		(25,350)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/18/2025	09/17/2027	2,550	892,066	349.79	28,011			176		176	(16,747)		(7,003)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/18/2025	09/17/2027	6,154	1,586,072	257.74	45,520			31,226		31,226	3,724		(11,380)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/18/2025	09/17/2027	2,333	2,543,620	1090.42	73,180			71,408		71,408	27,196		(18,295)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/18/2025	09/17/2027	3,600	4,077,576	1132.74	161,390			168,703		168,703	71,197		(40,348)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/18/2025	09/17/2027	2,265	2,678,710	1182.53	220,458			264,169		264,169	130,976		(55,114)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	181	1,874,287	10332.69	157,319			105,608		105,608	10,561		(39,330)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/18/2025	09/17/2027	571	442,032	774.01	17,239			9,101		9,101	(1,314)		(4,310)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2025	09/17/2027	2,483	1,915,569	771.59	157,651			110,361		110,361	15,114		(39,413)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LRQWP2IHZNBB6K528	09/18/2025	09/17/2027	461	3,057,783	6631.96	161,221			217,270		217,270	119,866		(40,305)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/18/2025	09/17/2027	1,361	2,423,873	1781.06	75,867			78,661		78,661	32,824		(18,967)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/19/2025	09/17/2027	400	2,663,888	6664.36	207,921			312,025		312,025	186,407		(51,980)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/19/2025	09/21/2027	32	213,066	6664.36	5,334			6,755		6,755	3,532		(1,333)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/19/2025	09/17/2027	1,615	2,874,057	1779.09	90,245			95,344		95,344	40,821		(22,561)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/19/2025	09/20/2027	489	869,952	1779.09	27,316			28,935		28,935	12,431		(6,829)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/19/2025	09/21/2027	558	993,415	1779.09	29,971			32,080		32,080	13,973		(7,493)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	4,564	1,000,311	219.17	30,509			7,615		7,615	(10,818)		(7,627)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	1,438	360,840	250.99	12,124			5,223		5,223	(2,102)		(3,031)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	2,639	6,644,367	2517.59	207,969			81,829		81,829	(43,819)		(51,992)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	1,228	3,092,497	2517.59	96,795			38,309		38,309	(20,172)		(24,199)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	404	1,018,347	2517.59	31,976			12,639		12,639	(6,680)		(7,994)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/19/2025	09/17/2027	6,672	2,327,594	348.86	73,086			528		528	(43,628)		(18,272)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/19/2025	09/21/2027	3,582	1,249,712	348.86	39,241			295		295	(23,413)		(9,810)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/19/2025	09/17/2027	5,463	1,406,509	257.46	40,367			28,477		28,477	4,089		(10,092)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/19/2025	09/20/2027	1,847	475,568	257.46	13,696			9,659		9,659	1,384		(3,424)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/19/2025	09/21/2027	5,484	1,412,033	257.46	40,667			28,709		28,709	4,140		(10,167)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2025	09/17/2027	1,742	1,903,621	1092.78	54,444			51,041		51,041	18,148		(13,611)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2025	09/20/2027	462	505,132	1092.78	14,447			13,578		13,578	4,849		(3,612)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2025	09/17/2027	345	391,655	1136.13	15,431			15,488		15,488	6,165		(3,858)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2025	09/21/2027	1,427	1,621,565	1136.13	63,890			64,325		64,325	25,725		(15,972)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	1,363	417,785	306.61	18,759			36,044		36,044	24,711		(4,690)				0001

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

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Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/19/2025	09/17/2027	713	849,397	1191.93	57,556			67,306		67,306	32,533		(14,389)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/19/2025	09/19/2030	70	727,751	10406.61	103,705			77,921		77,921	(9,364)		(10,370)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	769	600,074	780.34	52,566			20,440		20,440	(11,319)		(13,142)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/19/2025	09/19/2030	806	628,784	780.34	85,829			51,901		51,901	(20,338)		(8,583)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	2,323	584,366	251.58	19,635			8,021		8,021	(3,841)		(4,909)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	1,108	2,792,444	2520.78	87,404			33,547		33,547	(19,260)		(21,851)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1,602	413,262	257.93	11,902			8,024		8,024	834		(2,975)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/22/2025	09/22/2027	695	760,854	1094.5	21,837			19,805		19,805	6,612		(5,459)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/22/2025	09/22/2027	576	655,496	1138.95	25,827			25,054		25,054	9,451		(6,457)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/22/2025	09/22/2027	136	162,984	1199.46	12,566			14,351		14,351	6,759		(3,142)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/22/2025	09/22/2027	68	713,149	10471.08	63,613			36,928		36,928	(1,505)		(15,903)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/22/2025	09/20/2030	38	399,918	10471.08	56,948			41,697		41,697	(6,234)		(5,695)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/22/2025	09/22/2027	199	156,020	783.24	5,991			5,189		5,189	1,569		(1,498)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2027	128	856,490	6693.75	51,750			68,415		68,415	37,149		(12,937)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/22/2025	09/22/2027	843	1,496,554	1775.27	46,992			51,994		51,994	23,603		(11,748)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	180	453,154	2516.77	14,184			5,696		5,696	(2,873)		(3,546)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/23/2025	09/23/2027	1,934	2,111,277	1091.91	60,594			57,859		57,859	21,250		(15,148)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/23/2025	09/23/2027	738	837,753	1135.07	33,007			33,757		33,757	13,815		(8,252)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/23/2025	09/23/2027	1,059	1,258,694	1188.49	103,591			120,268		120,268	57,682		(25,898)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	76	787,510	10388.24	62,543			41,247		41,247	3,460		(15,636)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2030	204	2,120,572	10388.24	302,182			229,052		229,052	(25,284)		(30,218)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	1,186	920,249	776.22	77,045			32,895		32,895	(13,653)		(19,261)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2030	1,314	1,019,669	776.22	139,287			86,344		86,344	(30,889)		(13,929)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/23/2025	09/23/2027	710	550,014	775.17	45,266			30,701		30,701	3,353		(11,317)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/23/2025	09/23/2027	347	2,307,270	6656.92	133,263			186,895		186,895	106,382		(33,316)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	09/23/2025	09/23/2027	787	1,398,030	1776.14	43,898			48,153		48,153	21,631		(10,975)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/24/2025	09/24/2027	1,830	1,994,730	1089.86	57,049			56,907		56,907	22,440		(14,262)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/24/2025	09/24/2027	513	581,323	1132.28	22,904			24,321		24,321	10,483		(5,726)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/24/2025	09/24/2027	718	849,646	1183.65	69,926			83,596		83,596	41,349		(17,481)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2027	117	1,214,663	10346.56	101,164			68,019		68,019	6,899		(25,291)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2030	91	937,834	10346.56	133,641			103,098		103,098	(9,384)		(13,364)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/24/2025	09/24/2027	77	512,571	6637.97	27,812			36,530		36,530	19,727		(6,953)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2025	09/24/2027	781	1,387,659	1775.93	44,266			47,944		47,944	21,200		(11,067)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	2,371	519,844	219.25	15,803			3,957		3,957	(5,591)		(3,951)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	715	1,789,923	2503.8	55,846			25,846		25,846	(7,894)		(13,961)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/25/2025	09/24/2027	924	320,035	346.37	10,017			111		111	(5,941)		(2,504)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/25/2025	09/24/2027	804	873,802	1087.01	25,096			26,308		26,308	11,147		(6,274)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/25/2025	09/24/2027	2,530	2,855,040	1128.44	112,803			125,560		125,560	57,408		(28,201)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/25/2025	09/24/2027	1,347	1,585,794	1177.25	130,511			161,999		161,999	83,148		(32,628)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2030	64	656,871	10288.89	93,604			73,981		73,981	(4,803)		(9,360)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2030	767	584,800	762.55	79,884			53,687		53,687	(13,548)		(7,988)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/25/2025	09/24/2027	1,740	1,328,733	763.55	109,355			84,200		84,200	18,132		(27,339)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/25/2025	09/24/2027	127	839,821	6604.72	71,344			109,543		109,543	66,439		(17,836)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/25/2025	09/24/2027	1,256	2,224,025	1771.34	69,612			80,734		80,734	38,677		(17,403)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	2,368	520,510	219.77	15,771			3,677		3,677	(5,852)		(3,943)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	4,876	1,071,551	219.77	32,575			7,636		7,636	(12,045)		(8,144)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	3,124	783,685	250.82	26,253			11,708		11,708	(4,153)		(6,563)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	1,853	4,647,275	2508.25	144,995			64,062		64,062	(23,539)		(36,249)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	564	1,415,357	2508.25	44,301			19,613		19,613	(7,152)		(11,075)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	916	2,298,482	2508.25	71,942			31,906		31,906	(11,559)		(17,986)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/26/2025	09/24/2027	3,274	1,136,881	347.21	35,584			349		349	(21,149)		(8,896)				0001

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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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/26/2025	09/27/2027	5,919	2,055,028	347.21	64,528			649		649	(38,337)		(16,132)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/26/2025	09/28/2027	1,574	546,362	347.21	17,156			174		174	(10,191)		(4,289)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2025	09/24/2027	7,243	1,859,699	256.76	53,373			40,643		40,643	8,397		(13,343)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2025	09/27/2027	4,006	1,028,486	256.76	29,518			22,541		22,541	4,708		(7,379)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2025	09/28/2027	1,833	470,714	256.76	13,509			10,326		10,326	2,164		(3,377)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2025	09/24/2027	1,052	1,146,267	1089.99	32,886			32,621		32,621	12,752		(8,222)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2025	09/27/2027	513	558,729	1089.99	16,063			15,936		15,936	6,231		(4,016)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2025	09/24/2027	526	595,523	1132.63	23,505			24,801		24,801	10,600		(5,876)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/26/2025	09/24/2027	445	526,523	1183.4	43,280			51,881		51,881	25,732		(10,820)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/26/2025	09/24/2027	134	1,383,569	10329.06	113,112			77,173		77,173	8,835		(28,278)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/26/2025	09/26/2030	35	366,363	10329.06	52,207			40,591		40,591	(3,350)		(5,221)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/26/2025	09/24/2027	1,389	1,065,323	767.24	93,322			43,129		43,129	(13,253)		(23,331)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/26/2025	09/24/2027	192	1,276,536	6643.7	73,190			96,173		96,173	51,954		(18,298)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/26/2025	09/24/2027	1,830	3,254,223	1778.43	95,023			109,403		109,403	51,993		(23,756)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/26/2025	09/27/2027	901	1,601,848	1778.43	47,575			53,989		53,989	25,246		(11,894)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/26/2025	09/28/2027	589	1,046,996	1778.43	42,194			35,318		35,318	9,825		(10,548)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	1,278	3,209,863	2512.6	100,469			42,646		42,646	(18,053)		(25,117)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2025	09/29/2027	2,146	552,967	257.65	15,870			11,126		11,126	1,538		(3,968)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/29/2025	09/29/2027	4,089	4,461,902	1091.2	128,235			124,544		124,544	47,069		(32,059)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/29/2025	09/29/2027	1,510	1,713,390	1134.42	67,747			69,950		69,950	29,019		(16,937)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2027	1,395	424,486	304.21	19,102			39,704		39,704	28,163		(4,775)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/29/2025	09/29/2027	765	908,897	1188.63	74,802			87,107		87,107	41,914		(18,701)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	52	541,133	10378.58	48,269			30,530		30,530	1,368		(12,067)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2025	09/27/2030	59	615,000	10378.58	87,576			66,771		66,771	(6,939)		(8,758)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	175	134,536	769.25	5,247			2,928		2,928	(242)		(1,312)				0001

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S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2025	09/27/2030	591	455,000	769.25	62,108			40,188		40,188	(12,086)		(6,211)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/29/2025	09/29/2027	486	376,380	774.02	30,976			21,435		21,435	2,721		(7,744)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2027	301	2,005,543	6661.21	129,772			187,809		187,809	109,405		(32,443)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2027	1,260	2,241,132	1778.05	70,147			75,977		75,977	33,596		(17,537)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	1,684	371,925	220.9	11,307			2,269		2,269	(4,562)		(2,827)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/30/2025	09/30/2027	1,079	375,561	348.21	11,793			106		106	(7,019)		(2,948)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/30/2025	09/30/2027	5,707	6,239,705	1093.25	178,456			167,554		167,554	59,737		(44,614)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/30/2025	09/30/2027	591	672,029	1137.31	26,478			26,426		26,426	10,429		(6,619)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/30/2025	09/30/2027	1,164	1,387,910	1192.83	98,052			114,419		114,419	55,179		(24,513)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	146	1,520,185	10413.22	123,370			80,514		80,514	5,978		(30,842)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2030	94	980,625	10413.22	139,739			105,036		105,036	(12,578)		(13,974)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	1,468	1,136,025	773.94	88,422			40,917		40,917	(12,505)		(22,106)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/30/2025	09/30/2027	666	518,879	778.8	19,925			17,952		17,952	5,914		(4,981)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/30/2025	09/30/2027	498	3,329,396	6688.46	242,424			336,615		336,615	190,150		(60,606)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2025	09/30/2027	983	1,750,594	1781.17	55,669			57,398		57,398	23,764		(13,917)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	5,681	1,257,901	221.43	28,051						(8,182)		(14,026)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	504	1,267,147	2515.43	28,257						(8,242)		(14,129)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	155	388,820	2515.43	12,170			5,034		5,034	(2,826)		(3,043)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/01/2025	10/01/2026	2,366	825,734	348.99	18,662						(5,443)		(9,331)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/01/2025	10/01/2026	4,449	1,149,100	258.27	24,706			2,855		2,855	(4,351)		(12,353)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/01/2025	10/01/2026	3,260	3,571,671	1095.64	75,612			38,411		38,411	16,357		(37,806)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/01/2025	10/01/2027	861	943,714	1095.64	27,170			24,207		24,207	6,660		(6,792)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/01/2025	10/01/2026	2,828	3,225,600	1140.48	93,704			58,125		58,125	30,795		(46,852)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/01/2025	10/01/2026	845	1,013,287	1199.22	42,701			50,617		50,617	38,163		(21,351)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/01/2025	10/01/2027	707	848,024	1199.22	32,564			41,716		41,716	20,685		(8,141)				0001

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Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	25	259,512	10483.02	8,797			9		9	(2,557)		(4,399)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2030	63	661,026	10483.02	94,196			68,801		68,801	(12,050)		(9,420)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	715	555,976	778.11	35,138						(10,248)		(17,569)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/01/2025	10/01/2026	640	501,098	782.52	9,571			46		46	(2,745)		(4,785)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/01/2025	10/01/2027	1,106	865,331	782.52	33,229			29,066		29,066	7,606		(8,307)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	707	4,745,133	6711.2	113,213			188,508		188,508	155,487		(56,607)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	5,142	34,510,203	6711.2	856,512			1,380,231		1,380,231	1,130,415		(428,256)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	2,798	18,774,925	6711.2	192,133			24,007		24,007	(32,031)		(96,066)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/01/2025	10/01/2026	189	1,268,866	6711.2	13,450			19,031		19,031	15,108		(6,725)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/01/2025	10/01/2026	1,136	4,050,392	3565.99	62,168			19,137		19,137	1,004		(31,084)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/01/2025	10/01/2026	3,064	5,454,387	1780.43	99,346			97,849		97,849	68,874		(49,673)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/01/2025	10/01/2027	893	1,590,099	1780.43	50,088			52,608		52,608	20,259		(12,522)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	12	578,434	46441.1	6,739			10,122		10,122	8,156		(3,369)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	16	736,922	46441.1	8,519			12,895		12,895	10,410		(4,259)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2025	10/02/2026	9,458	2,091,629	221.14	46,643						(13,604)		(23,322)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2025	10/02/2026	2,109	533,941	253.14	12,708						(3,706)		(6,354)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	6,618	1,675,190	253.14	56,286			19,775		19,775	(16,576)		(14,072)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2025	10/02/2026	662	1,665,866	2516.7	37,149						(10,835)		(18,574)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	2,230	5,611,359	2516.7	175,636			71,673		71,673	(41,758)		(43,909)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/02/2025	10/02/2026	5,475	1,918,111	350.34	43,349						(12,644)		(21,675)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/02/2025	10/01/2027	2,284	800,216	350.34	25,127			167		167	(16,060)		(6,282)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/02/2025	10/02/2026	9,114	2,358,467	258.79	50,707			3,620		3,620	(11,170)		(25,354)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/02/2025	10/01/2027	4,886	1,264,337	258.79	36,286			22,708		22,708	(727)		(9,072)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2025	10/02/2026	2,229	2,443,750	1096.15	51,563			25,135		25,135	10,096		(25,782)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2025	10/01/2027	983	1,077,988	1096.15	30,830			27,374		27,374	7,463		(7,708)				0001

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

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Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2025	10/02/2026	3,187	3,636,417	1141.19	105,456			63,205		63,205	32,447		(52,728)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2025	10/01/2027	872	995,160	1141.19	39,209			37,179		37,179	11,856		(9,802)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/02/2025	10/02/2026	1,383	1,664,947	1203.81	42,300			78,575		78,575	66,238		(21,150)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/02/2025	10/01/2027	193	232,932	1203.81	11,204			13,968		13,968	6,732		(2,801)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2025	10/02/2026	139	1,466,781	10545.38	68,933			115		115	(19,990)		(34,467)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	37	393,511	10545.38	35,062			19,417		19,417	(3,228)		(8,765)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2025	10/02/2030	171	1,798,841	10545.38	256,335			182,497		182,497	(37,524)		(25,633)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	596	464,429	778.77	9,056						(2,641)		(4,528)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/02/2025	10/01/2027	521	405,616	778.77	35,613			14,483		14,483	(8,517)		(8,903)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1,254	976,936	778.77	19,539						(5,699)		(9,769)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2025	10/02/2026	475	372,265	783.49	7,110			147		147	(1,927)		(3,555)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	790	5,307,339	6715.35	106,767			174,075		174,075	142,934		(53,384)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	6,072	40,772,853	6715.35	1,226,828			2,014,989		2,014,989	1,657,164		(613,414)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2027	186	1,251,136	6715.35	120,579			170,034		170,034	92,161		(30,145)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2025	10/02/2026	2,660	17,864,416	6715.35	203,758			31,995		31,995	(27,434)		(101,879)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/02/2025	10/02/2026	88	588,286	6715.35	38,062			1,816		1,816	(9,286)		(19,031)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	10/02/2025	10/02/2026	237	1,590,940	6715.35	16,721			23,859		23,859	18,982		(8,360)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	1,836	6,554,795	3569.73	120,645			69,509		69,509	34,321		(60,323)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2025	10/02/2026	3,698	6,590,569	1782.08	124,873			113,276		113,276	76,855		(62,437)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2025	10/01/2027	881	1,569,503	1782.08	49,910			50,990		50,990	18,756		(12,478)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/02/2025	10/02/2026	24	1,115,512	46519.72	19,675			34,253		34,253	28,515		(9,837)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/02/2025	10/02/2026	35	1,617,866	46519.72	30,341			46,736		46,736	37,886		(15,171)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	17,392	3,849,617	221.34	85,846						(25,039)		(42,923)				0001

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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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/05/2026	10,894	2,411,188	221.34	54,011						(15,753)		(27,005)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/01/2027	5,461	1,208,835	221.34	36,749			6,930		6,930	(16,804)		(9,187)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/05/2027	3,085	682,802	221.34	20,825			3,965		3,965	(9,485)		(5,206)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	4,745	1,202,849	253.5	28,508						(8,315)		(14,254)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/01/2027	2,744	695,484	253.5	23,368			7,888		7,888	(7,204)		(5,842)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/04/2027	1,430	362,536	253.5	12,217			4,140		4,140	(3,750)		(3,054)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	2,260	5,680,710	2513.91	126,680						(36,948)		(63,340)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/05/2026	450	1,131,393	2513.91	25,230			7		7	(7,352)		(12,615)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/01/2027	2,223	5,588,670	2513.91	174,925			73,520		73,520	(39,453)		(43,731)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/04/2027	1,789	4,498,611	2513.91	140,807			59,551		59,551	(31,386)		(35,202)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/05/2027	432	1,084,945	2513.91	34,067			14,392		14,392	(7,610)		(8,517)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	11,976	4,202,510	350.9	94,556						(27,579)		(47,278)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2025	10/05/2026	6,198	2,174,989	350.9	49,155						(14,337)		(24,577)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	1,446	507,376	350.9	15,881			98		98	(10,159)		(3,970)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2025	10/04/2027	2,222	779,659	350.9	24,481			155		155	(15,656)		(6,120)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2025	10/05/2027	2,737	960,418	350.9	30,157			192		192	(19,284)		(7,539)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/03/2025	10/02/2026	18,841	4,868,222	258.38	104,667			12,183		12,183	(18,344)		(52,333)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/03/2025	10/05/2026	7,807	2,017,182	258.38	43,571			6,568		6,568	(6,140)		(21,786)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/03/2025	10/01/2027	5,757	1,487,538	258.38	42,692			27,862		27,862	290		(10,673)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/03/2025	10/04/2027	2,764	714,157	258.38	20,568			13,422		13,422	138		(5,142)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/03/2025	10/05/2027	3,110	803,574	258.38	23,143			15,119		15,119	173		(5,786)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2025	10/02/2026	6,879	7,537,619	1095.78	159,044			80,085		80,085	33,697		(79,522)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2025	10/05/2026	1,688	1,849,513	1095.78	39,025			19,862		19,862	8,480		(19,512)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2025	10/01/2027	2,513	2,753,445	1095.78	78,749			70,433		70,433	19,575		(19,687)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2025	10/04/2027	558	611,807	1095.78	17,498			15,692		15,692	4,392		(4,374)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2025	10/02/2026	6,199	7,071,466	1140.82	204,365			125,240		125,240	65,634		(102,183)				0001

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Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2025	10/05/2026	1,035	1,181,255	1140.82	34,256			20,993		20,993	11,002		(17,128)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2025	10/01/2027	1,028	1,173,239	1140.82	46,226			44,052		44,052	14,198		(11,556)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2025	10/04/2027	676	771,049	1140.82	30,379			29,025		29,025	9,405		(7,595)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2025	10/05/2027	521	594,403	1140.82	23,419			22,394		22,394	7,269		(5,855)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	979	1,171,515	1197.22	56,438			64,644		64,644	48,183		(28,219)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	364	435,817	1197.22	35,824			39,744		39,744	16,607		(8,956)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	77	802,648	10476.61	29,698			246		246	(8,416)		(14,849)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/01/2027	66	686,423	10476.61	61,160			35,849		35,849	(3,650)		(15,290)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	48	507,657	10476.61	18,479			6,676		6,676	1,286		(9,239)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	2,916	2,271,181	778.78	93,362						(27,231)		(46,681)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	886	690,238	778.78	13,805						(4,026)		(6,902)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TIWEFA76	10/03/2025	10/02/2026	1,046	819,334	783.29	36,378			338		338	(10,272)		(18,189)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2025	10/03/2026	977	6,561,919	6715.79	133,740			219,891		219,891	180,883		(66,870)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2025	10/04/2026	850	5,706,386	6715.79	135,203			226,603		226,603	187,169		(67,602)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2025	10/05/2026	866	5,813,092	6715.79	124,292			205,316		205,316	169,065		(62,146)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2025	10/02/2026	13,701	92,009,907	6715.79	2,744,991			4,548,449		4,548,449	3,747,827		(1,372,495)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2025	10/05/2026	5,923	39,777,084	6715.79	1,243,005			2,052,709		2,052,709	1,690,166		(621,502)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2025	10/01/2027	520	3,491,604	6715.79	213,303			290,572		290,572	152,814		(53,326)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2025	10/05/2027	102	682,633	6715.79	16,588			20,033		20,033	9,319		(4,147)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/03/2026	3,609	24,236,843	6715.79	288,743			132,970		132,970	48,753		(144,371)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/04/2026	3,082	20,697,293	6715.79	248,712			45,845		45,845	(26,696)		(124,356)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/05/2026	2,475	16,619,124	6715.79	193,377			329,349		329,349	272,947		(96,688)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/03/2026	74	494,917	6715.79	23,716						(6,917)		(11,858)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2025	10/04/2026	59	397,906	6715.79	20,842						(6,079)		(10,421)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/03/2025	10/02/2026	422	2,833,032	6715.79	29,747			42,486		42,486	33,810		(14,873)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/03/2025	10/05/2026	126	849,166	6715.79	8,916			12,731		12,731	10,130		(4,458)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	3,371	12,062,112	3578.62	212,138			82,783		82,783	20,910		(106,069)				0001

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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
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S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/03/2025	10/05/2026	1,484	5,312,002	3578.62	91,048			35,952		35,952	9,396		(45,524)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2025	10/02/2026	7,507	13,410,360	1786.31	251,841			198,326		198,326	124,873		(125,920)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2025	10/05/2026	3,506	6,262,619	1786.31	127,104			92,781		92,781	55,709		(63,552)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2025	10/01/2027	891	1,591,743	1786.31	50,936			49,325		49,325	16,429		(12,734)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2025	10/04/2027	872	1,557,162	1786.31	49,673			48,389		48,389	16,308		(12,418)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2025	10/05/2027	312	556,918	1786.31	17,821			17,322		17,322	5,813		(4,455)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2025	10/03/2026	42	1,947,772	46758.28	30,538			51,299		51,299	42,393		(15,269)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2025	10/04/2026	37	1,712,643	46758.28	35,607			63,770		63,770	53,385		(17,804)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2025	10/05/2026	12	572,419	46758.28	12,788			22,884		22,884	19,155		(6,394)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2025	10/02/2026	85	3,986,492	46758.28	72,649			114,635		114,635	93,446		(36,324)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2025	10/05/2026	31	1,461,173	46758.28	35,726			58,310		58,310	47,890		(17,863)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	5,154	1,142,505	221.66	25,478						(7,431)		(12,739)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2027	1,915	424,433	221.66	12,903			2,358		2,358	(5,975)		(3,226)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	2,123	538,968	253.82	12,827						(3,741)		(6,414)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	638	1,603,260	2512.83	35,753			27		27	(10,401)		(17,876)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2027	1,884	4,734,801	2512.83	148,199			63,650		63,650	(32,062)		(37,050)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/06/2025	10/06/2026	5,395	1,889,658	350.23	42,706						(12,456)		(21,353)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/06/2025	10/06/2027	2,261	791,698	350.23	24,859			176		176	(15,879)		(6,215)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2025	10/06/2026	8,535	2,208,374	258.73	47,480			5,918		5,918	(7,930)		(23,740)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2025	10/06/2027	3,295	852,506	258.73	24,467			15,493		15,493	(309)		(6,117)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2025	10/06/2026	2,068	2,268,623	1097.26	48,027			21,679		21,679	7,671		(24,013)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2025	10/06/2027	425	465,814	1097.26	13,401			11,626		11,626	2,971		(3,350)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2025	10/06/2026	2,067	2,362,960	1143.21	68,644			37,327		37,327	17,306		(34,322)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/06/2025	10/06/2026	1,229	378,286	307.87	11,689			30,094		30,094	26,685		(5,845)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/06/2025	10/06/2026	628	759,398	1209.89	18,681			31,992		31,992	26,543		(9,341)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/06/2025	10/06/2026	75	789,367	10572.14	40,252			698		698	(11,042)		(20,126)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/06/2025	10/06/2027	44	467,002	10572.14	41,657			22,720		22,720	(4,184)		(10,414)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/06/2025	10/04/2030	51	542,337	10572.14	77,229			54,447		54,447	(11,841)		(7,723)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/06/2025	10/06/2027	830	650,043	783.2	57,009			22,227		22,227	(14,591)		(14,252)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/06/2025	10/04/2030	644	504,357	783.2	68,845			41,140		41,140	(17,952)		(6,884)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/06/2025	10/06/2026	662	518,153	783.2	19,431			67		67	(5,601)		(9,715)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/06/2025	10/06/2026	828	5,583,505	6740.28	116,296			193,246		193,246	159,327		(58,148)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	5,505	37,105,391	6740.28	1,000,503			1,624,971		1,624,971	1,333,158		(500,251)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2027	79	530,259	6740.28	21,644			27,745		27,745	13,767		(5,411)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	2,457	16,560,086	6740.28	169,427			106,036		106,036	56,620		(84,714)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/06/2025	10/06/2026	129	866,906	6740.28	56,089			11,452		11,452	(4,907)		(28,044)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/06/2025	10/06/2026	312	2,105,136	6740.28	21,826			31,556		31,556	25,190		(10,913)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	2,191	7,833,255	3574.43	123,479			41,652		41,652	5,638		(61,739)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/06/2025	10/06/2026	1,819	3,243,828	1783.57	65,905			52,930		52,930	33,708		(32,953)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/06/2025	10/06/2027	1,168	2,083,121	1783.57	65,618			66,864		66,864	24,485		(16,405)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/06/2025	10/06/2026	8	376,723	46694.97	8,442			15,059		15,059	12,597		(4,221)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/06/2025	10/06/2026	46	2,154,886	46694.97	45,211			72,732		72,732	59,545		(22,605)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	6,803	1,512,850	222.38	33,737						(9,840)		(16,868)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	296	745,164	2514.01	16,617			20		20	(4,827)		(8,309)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	3,028	1,058,773	349.62	23,928						(6,979)		(11,964)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	3,443	890,248	258.55	19,140			2,910		2,910	(2,673)		(9,570)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/07/2025	10/07/2026	4,640	5,082,426	1095.34	107,239			57,206		57,206	25,927		(53,620)				0001

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Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/07/2025	10/07/2027	2,838	3,109,122	1095.34	89,232			80,649		80,649	23,021		(22,308)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/07/2025	10/07/2026	3,890	4,435,972	1140.26	128,643			81,471		81,471	43,950		(64,322)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/07/2025	10/07/2027	652	743,044	1140.26	29,276			28,253		28,253	9,345		(7,319)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/07/2025	10/07/2026	1,297	397,011	306.19	12,268			33,939		33,939	30,361		(6,134)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/07/2025	10/07/2027	1,118	342,418	306.19	15,409			30,047		30,047	20,095		(3,852)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/07/2025	10/07/2026	2,998	3,592,543	1198.12	137,905			180,136		180,136	139,913		(68,952)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/07/2025	10/07/2027	1,717	2,056,717	1198.12	129,229			150,479		150,479	67,019		(32,307)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	97	1,017,568	10489.52	51,546			2,344		2,344	(12,690)		(25,773)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2027	121	1,269,645	10489.52	106,015			64,426		64,426	(4,042)		(26,504)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2030	93	973,413	10489.52	138,711			101,224		101,224	(17,836)		(13,871)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	49	518,947	10489.52	18,890			10,887		10,887	5,378		(9,445)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	4,135	3,208,688	775.9	128,931			150		150	(37,455)		(64,465)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2030	916	711,026	775.9	97,126			60,577		60,577	(22,789)		(9,713)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	1,088	844,060	775.9	21,102			501		501	(5,654)		(10,551)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/07/2025	10/07/2026	1,918	1,498,498	781.2	53,982			5,244		5,244	(10,501)		(26,991)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/07/2025	10/07/2027	276	215,308	781.2	17,720			11,460		11,460	16		(4,430)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/07/2025	10/07/2026	1,154	7,749,856	6714.59	165,333			281,420		281,420	233,198		(82,667)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/07/2025	10/07/2026	6,173	41,452,372	6714.59	1,149,699			1,886,354		1,886,354	1,551,025		(574,850)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/07/2025	10/07/2027	201	1,351,259	6714.59	81,211			107,355		107,355	54,906		(20,303)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	3,466	23,271,060	6714.59	247,317			222,802		222,802	150,668		(123,658)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	374	2,509,308	6714.59	26,197			37,608		37,608	29,967		(13,099)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/07/2025	10/07/2026	2,063	7,375,169	3574.48	126,450			60,228		60,228	23,346		(63,225)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/07/2025	10/07/2026	3,460	6,170,220	1783.39	118,477			100,914		100,914	66,359		(59,239)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/07/2025	10/07/2027	597	1,063,871	1783.39	33,618			34,246		34,246	12,535		(8,405)				0001

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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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	33	1,546,060	46602.98	28,818			50,410		50,410	42,004		(14,409)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	41	1,923,461	46602.98	41,441			67,150		67,150	55,063		(20,721)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	6,205	1,383,426	222.97	30,850						(8,998)		(15,425)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2027	4,832	1,077,440	222.97	32,754			4,943		4,943	(16,211)		(8,189)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	418	1,052,922	2517.53	23,480			28		28	(6,820)		(11,740)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	2,671	935,803	350.41	21,149						(6,169)		(10,575)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	6,233	1,619,769	259.89	34,825			2,047		2,047	(8,110)		(17,413)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/08/2025	10/08/2026	6,593	7,241,740	1098.47	153,308			63,779		63,779	19,064		(76,654)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/08/2025	10/08/2027	2,512	2,759,461	1098.47	79,390			67,364		67,364	16,091		(19,847)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/08/2025	10/08/2026	2,735	3,131,210	1144.94	90,962			45,739		45,739	19,208		(45,481)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/08/2025	10/08/2027	578	662,293	1144.94	26,220			23,661		23,661	6,727		(6,555)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	715	873,237	1220.51	53,966			32,290		32,290	16,550		(26,983)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2027	393	480,034	1220.51	39,507			38,237		38,237	12,723		(9,877)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	67	712,085	10667.59	26,347			475		475	(7,209)		(13,174)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2027	39	410,826	10667.59	31,058			17,528		17,528	(2,531)		(7,765)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	92	985,494	10667.59	33,408			7,096		7,096	(2,648)		(16,704)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1,813	1,423,393	785.1	64,228			26		26	(18,707)		(32,114)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2027	1,076	844,437	785.1	74,057			28,336		28,336	(19,493)		(18,514)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2030	512	401,674	785.1	54,829			32,437		32,437	(14,624)		(5,483)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	720	4,862,165	6753.72	99,713			157,851		157,851	128,768		(49,856)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2025	10/08/2026	6,313	42,636,463	6753.72	1,116,606			1,785,512		1,785,512	1,459,836		(558,303)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2025	10/08/2027	216	1,456,159	6753.72	105,395			145,419		145,419	77,351		(26,349)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/08/2025	10/08/2026	3,264	22,041,040	6753.72	244,522			456,510		456,510	385,191		(122,261)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/08/2025	10/08/2026	93	628,094	6753.72	41,454			14,785		14,785	2,695		(20,727)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	228	1,541,888	6753.72	16,113			23,103		23,103	18,403		(8,056)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2025	10/08/2026	1,353	4,834,724	3574.07	73,545			22,978		22,978	1,527		(36,773)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/08/2025	10/08/2026	3,215	5,733,134	1782.97	111,205			94,005		94,005	61,570		(55,602)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/08/2025	10/08/2027	822	1,465,179	1782.97	46,007			47,426		47,426	17,713		(11,502)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	11	514,967	46601.78	5,762			9,004		9,004	7,323		(2,881)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	33	1,537,587	46601.78	25,111			38,721		38,721	31,397		(12,556)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	9,025	1,999,764	221.58	44,595						(13,007)		(22,297)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	4,234	938,129	221.58	28,519			5,309		5,309	(13,110)		(7,130)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	1,679	424,524	252.82	10,104			4		4	(2,943)		(5,052)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	2,863	723,878	252.82	24,322			8,987		8,987	(6,721)		(6,081)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	923	2,318,048	2512.36	51,692			183		183	(14,894)		(25,846)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	954	2,397,482	2512.36	75,041			32,519		32,519	(15,945)		(18,760)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	5,718	2,001,411	350.05	45,232						(13,193)		(22,616)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	4,312	1,509,319	350.05	47,393			351		351	(30,257)		(11,848)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/09/2025	10/09/2026	9,420	2,448,640	259.94	52,646			3,307		3,307	(12,048)		(26,323)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/09/2025	10/08/2027	3,348	870,386	259.94	24,980			13,978		13,978	(2,155)		(6,245)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/09/2025	10/09/2026	4,291	4,705,784	1096.7	99,574			48,492		48,492	19,449		(49,787)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/09/2025	10/08/2027	556	610,216	1096.7	17,544			15,427		15,427	4,096		(4,386)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/09/2025	10/09/2026	3,671	4,194,066	1142.43	121,796			70,160		70,160	34,636		(60,898)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/09/2025	10/08/2027	642	733,333	1142.43	29,003			27,106		27,106	8,374		(7,251)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	1,037	1,262,299	1216.69	44,071			46,095		46,095	33,241		(22,035)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/09/2025	10/08/2027	96	1,018,748	10646	89,971			46,713		46,713	(11,393)		(22,493)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/09/2025	10/08/2030	103	1,098,944	10646	156,600			107,132		107,132	(27,283)		(15,660)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	684	533,572	780.33	14,406			36		36	(4,166)		(7,203)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	515	401,962	780.33	25,725			12,130		12,130	(4,484)		(6,431)				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)
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/09/2025	10/09/2026	911	710,551	780.33	29,488			739		739	(7,862)		(14,744)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2027	378	297,054	786.63	14,288			11,560		11,560	2,332		(3,572)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/09/2025	10/09/2026	653	4,396,141	6735.11	66,279			111,244		111,244	91,912		(33,140)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/09/2025	10/09/2026	5,352	36,045,207	6735.11	1,045,148			1,699,368		1,699,368	1,394,534		(522,574)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/09/2025	10/08/2027	117	788,051	6735.11	50,456			68,896		68,896	36,310		(12,614)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/09/2025	10/09/2026	2,730	18,387,696	6735.11	192,934			371,020		371,020	314,748		(96,467)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2025	10/09/2026	191	1,289,568	6735.11	13,502			19,317		19,317	15,379		(6,751)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/09/2025	10/09/2026	1,676	5,965,713	3560.51	100,325			67,915		67,915	38,653		(50,162)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/09/2025	10/09/2026	2,196	3,900,702	1775.99	77,701			79,009		79,009	56,346		(38,851)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2027	805	1,428,793	1775.99	44,864			49,892		49,892	20,917		(11,216)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2025	10/09/2026	12	564,748	46358.42	12,557			22,568		22,568	18,906		(6,279)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2025	10/09/2026	10	442,992	46358.42	5,473			7,725		7,725	6,129		(2,737)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/09/2026	20,037	4,463,346	222.76	99,533						(29,030)		(49,766)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/12/2026	11,096	2,471,795	222.76	55,368						(16,149)		(27,684)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/08/2027	1,739	387,385	222.76	11,777			1,835		1,835	(5,770)		(2,944)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/11/2027	2,428	540,847	222.76	16,496			2,590		2,590	(8,064)		(4,124)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/12/2027	2,512	559,483	222.76	17,064			2,688		2,688	(8,332)		(4,266)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/09/2026	5,694	1,429,793	251.12	33,886			122		122	(9,761)		(16,943)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/11/2027	8,881	2,230,265	251.12	75,160			33,345		33,345	(15,196)		(18,790)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/12/2027	1,985	498,399	251.12	16,796			7,465		7,465	(3,382)		(4,199)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/09/2026	1,560	3,902,646	2501.65	87,029			1,015		1,015	(24,369)		(43,515)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/12/2026	476	1,190,643	2501.65	26,551			553		553	(7,191)		(13,276)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/08/2027	203	507,630	2501.65	15,889			7,682		7,682	(2,579)		(3,972)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/11/2027	2,424	6,064,467	2501.65	189,818			92,279		92,279	(30,312)		(47,454)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/12/2027	1,613	4,035,989	2501.65	126,326			61,524		61,524	(20,062)		(31,582)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	19,516	6,841,616	350.56	153,936						(44,898)		(76,968)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/10/2025	10/08/2027	9,579	3,357,977	350.56	105,105			726		726	(67,154)		(26,276)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2027	2,324	814,720	350.56	25,582			183		183	(16,339)		(6,396)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	22,121	5,717,788	258.48	122,932			21,502		21,502	(14,353)		(61,466)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	9,280	2,398,720	258.48	51,812			10,105		10,105	(5,007)		(25,906)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2025	10/08/2027	4,783	1,236,197	258.48	35,479			23,103		23,103	190		(8,870)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2025	10/11/2027	8,445	2,182,918	258.48	62,868			40,933		40,933	331		(15,717)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2027	2,501	646,446	258.48	18,618			12,135		12,135	111		(4,654)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/09/2026	7,885	8,531,860	1082.03	180,364			199,745		199,745	147,138		(90,182)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/12/2026	1,022	1,105,803	1082.03	23,465			25,890		25,890	19,046		(11,733)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/08/2027	1,879	2,033,488	1082.03	58,442			67,663		67,663	29,919		(14,611)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/11/2027	595	644,214	1082.03	18,553			21,474		21,474	9,492		(4,638)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/09/2026	5,011	5,614,309	1120.39	162,871			203,244		203,244	155,740		(81,436)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/12/2026	719	805,177	1120.39	23,447			29,140		29,140	22,301		(11,723)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/08/2027	1,411	1,580,341	1120.39	62,487			77,558		77,558	37,202		(15,622)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/11/2027	1,252	1,402,438	1120.39	55,551			68,942		68,942	33,065		(13,888)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/12/2027	420	471,091	1120.39	18,669			23,171		23,171	11,114		(4,667)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/10/2025	10/09/2026	2,048	613,496	299.6	18,957			67,076		67,076	61,547		(9,479)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2025	10/09/2026	543	630,354	1159.96	38,893			56,858		56,858	45,514		(19,446)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2025	10/08/2027	878	1,017,891	1159.96	82,034			114,664		114,664	61,683		(20,509)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/09/2026	137	1,380,306	10089.42	67,698			30,932		30,932	11,187		(33,849)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/08/2027	46	461,464	10089.42	41,116			33,762		33,762	7,207		(10,279)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/10/2030	38	380,492	10089.42	54,220			48,465		48,465	1,927		(5,422)				0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2025	10/09/2026	41	414,979	10089.42	15,105			26,137		26,137	21,731		(7,553)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	2,242	1,657,728	739.5	63,602			10,081		10,081	(8,469)		(31,801)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/10/2025	10/08/2027	563	416,411	739.5	36,478			23,726		23,726	167		(9,119)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/10/2025	10/10/2030	504	373,000	739.5	50,915			39,317		39,317	(4,384)		(5,091)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	2,154	1,592,679	739.5	31,854			30,987		30,987	21,697		(15,927)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2025	10/09/2026	2,206	1,638,946	742.93	64,844			56,937		56,937	38,024		(32,422)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2025	10/08/2027	637	473,136	742.93	18,168			21,322		21,322	9,588		(4,542)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/10/2025	10/10/2026	594	3,892,443	6552.51	98,220			176,206		176,206	147,558		(49,110)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/10/2025	10/11/2026	1,090	7,143,963	6552.51	145,819			253,697		253,697	211,167		(72,909)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	888	5,815,613	6552.51	129,069			225,802		225,802	188,157		(64,535)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/09/2026	14,204	93,073,620	6552.51	2,697,545			4,588,115		4,588,115	3,801,331		(1,348,773)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/12/2026	5,166	33,849,337	6552.51	954,562			1,610,417		1,610,417	1,332,003		(477,281)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/08/2027	78	508,723	6552.51	68,742			115,227		115,227	70,831		(17,185)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/11/2027	83	546,714	6552.51	29,268			39,355		39,355	20,453		(7,317)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/12/2027	197	1,289,089	6552.51	41,311			54,495		54,495	27,815		(10,328)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2025	10/10/2026	3,432	22,490,832	6552.51	282,011			361,467		361,467	279,214		(141,005)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2025	10/11/2026	3,209	21,026,629	6552.51	215,567			610,201		610,201	547,327		(107,784)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2025	10/12/2026	1,942	12,726,161	6552.51	136,711			219,928		219,928	180,055		(68,355)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2025	10/10/2026	77	501,831	6552.51	35,680			19,082		19,082	8,675		(17,840)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2025	10/12/2026	93	606,707	6552.51	33,066			9,378		9,378	(266)		(16,533)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/10/2025	10/09/2026	311	2,034,861	6552.51	21,447			30,489		30,489	24,234		(10,724)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/10/2025	10/12/2026	119	782,790	6552.51	8,258			11,719		11,719	9,311		(4,129)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2026	3,069	10,867,781	3541.58	202,437			222,021		222,021	162,976		(101,219)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/10/2025	10/12/2026	1,577	5,584,972	3541.58	86,032			74,730		74,730	49,638		(43,016)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2025	10/09/2026	8,055	14,228,556	1766.34	260,150			349,762		349,762	273,885		(130,075)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2025	10/12/2026	2,421	4,275,849	1766.34	77,563			104,226		104,226	81,604		(38,782)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2025	10/08/2027	749	1,323,245	1766.34	41,682			51,130		51,130	24,210		(10,421)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2025	10/11/2027	2,241	3,958,543	1766.34	124,298			153,269		153,269	72,993		(31,075)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2025	10/12/2027	1,129	1,993,710	1766.34	62,802			77,246		77,246	36,686		(15,700)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/10/2026	56	2,539,679	45479.6	38,333			64,732		64,732	53,552		(19,166)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/11/2026	11	499,128	45479.6	11,036			19,946		19,946	16,727		(5,518)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/12/2026	13	611,672	45479.6	13,541			24,435		24,435	20,486		(6,770)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/09/2026	103	4,665,313	45479.6	95,099			146,839		146,839	119,101		(47,550)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/10/2025	10/12/2026	18	795,973	45479.6	19,988			31,638		31,638	25,808		(9,994)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2026	5,300	1,187,971	224.14	26,492						(7,727)		(13,246)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2027	2,377	532,791	224.14	16,250			2,076		2,076	(8,418)		(4,063)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2026	1,442	365,219	253.32	8,692			8		8	(2,527)		(4,346)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2026	337	847,014	2512.94	18,888			176		176	(5,333)		(9,444)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2027	455	1,142,765	2512.94	35,883			15,562		15,562	(7,612)		(8,971)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/13/2025	10/13/2026	6,116	1,588,990	259.79	34,163			3,284		3,284	(6,680)		(17,082)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/13/2025	10/13/2027	4,205	1,092,423	259.79	31,462			17,938		17,938	(2,381)		(7,865)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2025	10/13/2026	1,181	1,288,170	1091.08	27,283			19,660		19,660	11,702		(13,642)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2025	10/13/2027	2,167	2,363,981	1091.08	68,130			66,865		66,865	22,865		(17,032)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2025	10/13/2026	1,657	1,877,592	1133.06	54,563			46,684		46,684	30,770		(27,281)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2025	10/13/2027	354	401,256	1133.06	15,910			16,847		16,847	6,572		(3,977)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	870	1,035,569	1190.43	22,313			44,685		44,685	38,177		(11,157)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2026	39	403,030	10351.27	14,912			3,666		3,666	(683)		(7,456)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2025	10/11/2030	107	1,110,625	10351.27	158,153			122,433		122,433	(13,315)		(15,815)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2025	10/13/2026	37	378,459	10351.27	13,776			14,092		14,092	10,074		(6,888)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2025	10/13/2026	1,032	6,864,397	6654.72	148,169			255,937		255,937	212,721		(74,085)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	5,185	34,504,590	6654.72	922,534			1,515,407		1,515,407	1,246,334		(461,267)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2027	441	2,933,551	6654.72	198,572			276,848		276,848	148,604		(49,643)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2025	10/13/2026	2,277	15,149,505	6654.72	183,561			264,178		264,178	210,639		(91,780)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/13/2025	10/13/2026	64	423,572	6654.72	27,363			11,334		11,334	3,354		(13,681)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/13/2025	10/13/2026	167	1,112,590	6654.72	11,348			16,642		16,642	13,332		(5,674)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2025	10/13/2026	1,600	5,670,885	3543.8	88,975			82,553		82,553	56,602		(44,487)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2025	10/13/2026	2,431	4,295,406	1766.82	89,829			109,256		109,256	83,056		(44,915)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2025	10/13/2027	696	1,228,949	1766.82	38,589			47,414		47,414	22,492		(9,647)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2025	10/13/2026	34	1,584,185	46067.58	28,769			44,675		44,675	36,284		(14,385)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/14/2025	10/14/2026	2,902	652,835	224.95	14,558						(4,246)		(7,279)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/14/2025	10/14/2026	413	1,040,872	2518.17	23,211			163		163	(6,607)		(11,606)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/14/2025	10/14/2026	6,365	2,244,449	352.64	50,725						(14,795)		(25,362)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/14/2025	10/14/2027	2,140	754,729	352.64	23,698			128		128	(15,177)		(5,925)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/14/2025	10/14/2026	3,204	831,872	259.63	17,885			2,013		2,013	(3,204)		(8,943)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2025	10/14/2026	3,002	3,272,792	1090.27	69,056			52,390		52,390	32,248		(34,528)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2025	10/14/2027	1,221	1,330,677	1090.27	38,190			38,244		38,244	13,579		(9,548)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2025	10/14/2026	2,513	2,845,484	1132.19	82,519			73,014		73,014	48,946		(41,260)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2025	10/14/2027	1,118	1,265,608	1132.19	49,992			53,773		53,773	21,487		(12,498)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1,387	418,789	302.01	12,941			42,053		42,053	38,279		(6,470)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/14/2025	10/14/2026	2,834	3,335,112	1176.71	110,803			189,369		189,369	157,052		(55,401)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/14/2025	10/14/2027	709	834,397	1176.71	56,347			73,275		73,275	36,884		(14,087)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/14/2025	10/14/2026	44	457,237	10280.36	16,918			5,795		5,795	860		(8,459)				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2027	41	419,143	10280.36	37,388			26,093		26,093	1,947		(9,347)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	1,829	1,372,550	750.33	39,804			5,757		5,757	(5,853)		(19,902)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2027	1,368	1,026,351	750.33	68,154			42,268		42,268	(1,748)		(17,038)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	2,225	1,669,233	750.33	33,385			20,297		20,297	10,560		(16,692)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	10/14/2025	10/14/2026	1,265	959,035	758.32	20,594			18,555		18,555	12,548		(10,297)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	10/14/2025	10/14/2027	708	536,602	758.32	43,494			36,603		36,603	8,514		(10,873)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/14/2025	10/14/2026	668	4,441,142	6644.31	95,822			163,697		163,697	135,749		(47,911)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/14/2025	10/14/2026	6,088	40,447,923	6644.31	1,152,155			1,917,474		1,917,474	1,581,429		(576,078)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/14/2025	10/14/2027	55	365,733	6644.31	15,244			19,838		19,838	9,993		(3,811)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	10/14/2025	10/14/2026	3,026	20,106,386	6644.31	208,178			242,254		242,254	181,535		(104,089)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	64	427,343	6644.31	29,098			14,256		14,256	5,769		(14,549)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/14/2025	10/14/2026	279	1,856,621	6644.31	19,309			27,757		27,757	22,125		(9,654)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/14/2025	10/14/2026	1,306	4,653,103	3561.81	66,715			36,782		36,782	17,324		(33,358)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	10/14/2025	10/14/2026	2,665	4,731,126	1775.59	90,069			94,004		94,004	67,734		(45,034)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	10/14/2025	10/14/2027	634	1,126,519	1775.59	34,697			39,691		39,691	17,283		(8,674)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/14/2025	10/14/2026	36	1,648,908	46270.46	28,951			50,145		50,145	41,701		(14,476)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/14/2025	10/14/2026	40	1,839,915	46270.46	36,918			56,666		56,666	45,899		(18,459)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2026	2,804	631,145	225.08	14,075						(4,105)		(7,037)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	1,979	445,437	225.08	13,586			1,508		1,508	(7,266)		(3,396)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2026	194	489,056	2515.99	10,906			111		111	(3,070)		(5,453)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	277	697,352	2515.99	21,897			9,239		9,239	(4,902)		(5,474)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2026	2,220	785,032	353.55	17,742						(5,175)		(8,871)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2027	1,528	540,060	353.55	16,958			81		81	(10,871)		(4,239)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/15/2025	10/15/2026	2,330	605,979	260.05	13,029			1,197		1,197	(2,603)		(6,514)				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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/15/2025	10/15/2027	1,797	467,189	260.05	13,455			7,482		7,482	(1,207)		(3,364)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/15/2025	10/15/2026	2,005	2,187,815	1090.98	46,338			33,812		33,812	20,296		(23,169)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/15/2025	10/15/2027	668	728,695	1090.98	21,008			20,682		20,682	7,114		(5,252)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/15/2025	10/15/2026	2,500	2,833,029	1133.4	82,356			69,903		69,903	45,882		(41,178)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/15/2025	10/15/2027	736	834,476	1133.4	33,095			34,933		34,933	13,559		(8,274)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2027	1,213	366,351	301.97	16,486			36,832		36,832	26,185		(4,121)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2026	872	1,029,797	1181.46	63,641			72,581		72,581	54,019		(31,821)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2027	646	763,490	1181.46	33,137			45,246		45,246	23,845		(8,284)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2026	62	643,994	10333.18	40,765			6,910		6,910	(4,980)		(20,382)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	104	1,079,246	10333.18	96,269			64,533		64,533	2,360		(24,067)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2030	72	744,033	10333.18	106,025			82,728		82,728	(8,277)		(10,602)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2026	1,284	965,087	751.85	47,641			3,993		3,993	(9,902)		(23,820)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	1,138	855,761	751.85	74,706			42,842		42,842	(5,406)		(18,677)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2030	951	715,186	751.85	97,694			70,237		70,237	(13,618)		(9,769)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/15/2025	10/15/2026	1,316	1,001,523	761.12	61,894			19,664		19,664	1,612		(30,947)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	818	5,454,914	6671.06	107,658			186,505		186,505	155,105		(53,829)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	4,093	27,303,740	6671.06	755,812			1,228,892		1,228,892	1,008,447		(377,906)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2027	106	710,096	6671.06	26,123			33,804		33,804	16,933		(6,531)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/15/2025	10/15/2026	2,539	16,938,172	6671.06	181,288			281,826		281,826	228,950		(90,644)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2026	64	424,110	6671.06	29,264			19,354		19,354	10,818		(14,632)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	289	1,929,117	6671.06	20,063			28,816		28,816	22,964		(10,031)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/15/2025	10/15/2026	1,303	4,638,542	3559.37	78,854			64,049		64,049	41,050		(39,427)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/15/2025	10/15/2026	3,307	5,867,090	1774.16	110,920			123,690		123,690	91,339		(55,460)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/15/2025	10/15/2027	1,197	2,122,874	1774.16	67,295			75,995		75,995	32,533		(16,824)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	10	465,202	46253.31	5,080			8,128		8,128	6,646		(2,540)				0001

SCHEDULE DB - PART A - SECTION 1

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Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	23	1,079,447	46253.31	21,173			33,058		33,058	26,882		(10,586)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2025	10/16/2026	8,984	2,034,787	226.49	45,376						(13,235)		(22,688)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2025	10/15/2027	3,845	870,953	226.49	26,564			2,344		2,344	(14,812)		(6,641)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2025	10/16/2026	2,074	529,759	255.47	12,608			3		3	(3,675)		(6,304)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2025	10/15/2027	3,879	990,958	255.47	33,395			9,306		9,306	(12,262)		(8,349)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2025	10/16/2026	643	1,615,089	2510.36	36,016			663		663	(9,842)		(18,008)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2025	10/15/2027	800	2,008,622	2510.36	63,071			28,196		28,196	(12,537)		(15,768)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/16/2025	10/16/2026	3,881	1,371,969	353.5	31,007						(9,044)		(15,503)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/16/2025	10/15/2027	2,718	960,940	353.5	30,174			145		145	(19,342)		(7,543)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/16/2025	10/16/2026	11,154	2,907,936	260.7	62,521			4,065		4,065	(14,171)		(31,260)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/16/2025	10/15/2027	1,917	499,861	260.7	14,396			7,472		7,472	(1,825)		(3,599)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2025	10/16/2026	4,915	5,355,497	1089.73	113,001			88,731		88,731	55,772		(56,500)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2025	10/15/2027	877	955,783	1089.73	27,431			27,768		27,768	10,053		(6,858)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2025	10/16/2026	2,956	3,344,167	1131.25	96,981			88,820		88,820	60,534		(48,490)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2025	10/15/2027	779	881,141	1131.25	34,717			37,917		37,917	15,496		(8,679)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	763	898,704	1177.49	38,970			56,462		56,462	45,095		(19,485)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/16/2025	10/15/2027	752	885,976	1177.49	72,916			91,482		91,482	44,391		(18,229)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2025	10/16/2026	115	1,189,969	10312.8	42,751			14,286		14,286	1,817		(21,376)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2025	10/15/2027	156	1,613,866	10312.8	128,441			92,404		92,404	9,452		(32,110)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	740	554,023	748.51	17,428			3,011		3,011	(2,072)		(8,714)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	867	649,093	748.51	24,341			16,603		16,603	9,504		(12,170)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	500	3,314,327	6629.07	60,959			98,844		98,844	81,064		(30,479)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/16/2025	10/16/2026	6,777	44,927,597	6629.07	1,386,287			2,293,420		2,293,420	1,889,086		(693,143)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/16/2025	10/15/2027	86	570,343	6629.07	78,181			122,962		122,962	72,470		(19,545)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	3,177	21,062,578	6629.07	217,954			480,468		480,468	416,897		(108,977)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2025	10/16/2026	82	540,431	6629.07	37,830			30,391		30,391	19,358		(18,915)				0001

SCHEDULE DB - PART A - SECTION 1

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S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	241	1,597,537	6629.07	16,503			23,857		23,857	19,044		(8,251)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/16/2025	10/16/2026	1,841	6,529,721	3546.44	114,418			120,630		120,630	87,258		(57,209)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/16/2025	10/16/2026	3,444	6,087,296	1767.5	126,122			152,527		152,527	115,742		(63,061)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/16/2025	10/15/2027	1,047	1,851,310	1767.5	58,131			71,026		71,026	33,483		(14,533)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	27	1,223,129	45952.24	19,234			31,261		31,261	25,651		(9,617)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	41	1,878,613	45952.24	31,571			47,705		47,705	38,496		(15,786)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	24,234	5,462,073	225.39	121,804						(35,526)		(60,902)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2026	7,825	1,763,576	225.39	39,504						(11,522)		(19,752)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	2,775	625,434	225.39	19,076			2,014		2,014	(10,306)		(4,769)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	3,674	828,092	225.39	25,340			2,711		2,711	(13,654)		(6,335)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	8,756	2,234,532	255.21	53,182			15		15	(15,496)		(26,591)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	2,128	543,189	255.21	18,305			5,255		5,255	(6,567)		(4,576)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/18/2027	2,703	689,910	255.21	23,250			6,725		6,725	(8,291)		(5,812)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	1,444	368,562	255.21	12,457			3,601		3,601	(4,444)		(3,114)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	2,295	5,776,483	2517.11	128,816			1,402		1,402	(36,169)		(64,408)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2026	555	1,395,853	2517.11	31,267			506		506	(8,614)		(15,634)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	1,758	4,425,129	2517.11	138,949			57,953		57,953	(31,785)		(34,737)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/18/2027	850	2,138,998	2517.11	67,165			28,184		28,184	(15,193)		(16,791)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	220	554,972	2517.11	17,426			7,327		7,327	(3,927)		(4,357)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/17/2025	10/16/2026	17,406	6,144,941	353.04	138,876						(40,505)		(69,438)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/17/2025	10/19/2026	4,552	1,607,035	353.04	36,319						(10,593)		(18,159)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/17/2025	10/15/2027	2,948	1,040,756	353.04	32,680			168		168	(20,937)		(8,170)				0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/17/2025	10/18/2027	3,497	1,234,526	353.04	38,888			205		205	(24,909)		(9,722)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/17/2025	10/19/2027	3,456	1,220,252	353.04	38,438			205		205	(24,620)		(9,609)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/17/2025	10/16/2026	28,487	7,413,596	260.24	159,392			13,796		13,796	(32,694)		(79,696)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/17/2025	10/19/2026	7,879	2,050,427	260.24	44,289			4,452		4,452	(8,466)		(22,145)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/17/2025	10/15/2027	5,056	1,315,695	260.24	37,892			20,647		20,647	(3,825)		(9,473)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/17/2025	10/18/2027	4,074	1,060,167	260.24	30,533			16,704		16,704	(3,015)		(7,633)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/17/2025	10/19/2027	3,917	1,019,322	260.24	29,458			16,081		16,081	(2,944)		(7,365)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2025	10/16/2026	7,457	8,137,230	1091.18	171,696			124,853		124,853	74,775		(85,848)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2025	10/19/2026	760	829,688	1091.18	17,506			12,879		12,879	7,773		(8,753)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2025	10/15/2027	826	900,800	1091.18	25,853			25,470		25,470	8,774		(6,463)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2025	10/18/2027	729	795,577	1091.18	22,833			22,547		22,547	7,801		(5,708)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2025	10/16/2026	6,692	7,584,499	1133.44	219,950			187,314		187,314	123,162		(109,975)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2025	10/19/2026	565	640,436	1133.44	18,573			15,935		15,935	10,518		(9,286)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2025	10/15/2027	1,122	1,272,129	1133.44	50,249			53,227		53,227	20,775		(12,562)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2025	10/18/2027	897	1,016,147	1133.44	40,138			42,608		42,608	16,686		(10,034)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2025	10/19/2027	321	363,477	1133.44	14,357			15,252		15,252	5,979		(3,589)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2025	10/16/2026	922	1,091,867	1183.88	44,135			62,775		62,775	49,902		(22,067)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2025	10/15/2027	333	393,740	1183.88	15,120			20,452		20,452	10,687		(3,780)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2025	10/16/2026	42	433,744	10337	27,413			4,767		4,767	(3,228)		(13,706)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2025	10/15/2027	76	786,642	10337	70,090			46,895		46,895	1,629		(17,522)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2025	10/17/2030	79	821,107	10337	117,008			91,204		91,204	(9,227)		(11,701)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2025	10/16/2026	41	423,398	10337	15,412			16,186		16,186	11,691		(7,706)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	1,060	796,880	751.42	33,495			3,456		3,456	(6,314)		(16,748)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	1,153	866,486	751.42	71,618			42,538		42,538	(3,715)		(17,905)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	1,718	1,290,937	751.42	25,819			15,433		15,433	7,902		(12,909)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1,236	937,714	758.71	32,929			19,681		19,681	10,076		(16,465)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2025	10/15/2027	370	280,606	758.71	13,497			13,826		13,826	5,109		(3,374)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/17/2025	10/17/2026	957	6,378,337	6664.01	141,089			242,438		242,438	201,287		(70,545)				0001

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S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/17/2025	10/18/2026	891	5,940,664	6664.01	132,977			221,007		221,007	182,222		(66,489)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/17/2025	10/19/2026	897	5,974,674	6664.01	135,714			224,822		224,822	185,239		(67,857)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/17/2025	10/16/2026	15,800	105,294,650	6664.01	2,968,133			4,842,047		4,842,047	3,976,342		(1,484,067)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/17/2025	10/19/2026	4,793	31,940,260	6664.01	962,872			1,569,553		1,569,553	1,288,716		(481,436)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/17/2025	10/15/2027	551	3,674,095	6664.01	223,706			310,139		310,139	165,662		(55,927)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/17/2025	10/19/2027	65	434,604	6664.01	9,996			12,803		12,803	6,348		(2,499)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2025	10/17/2026	3,916	26,097,141	6664.01	280,439			467,412		467,412	385,618		(140,219)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2025	10/18/2026	3,078	20,509,714	6664.01	199,951			185,655		185,655	127,336		(99,975)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2025	10/19/2026	2,677	17,839,972	6664.01	194,163			201,927		201,927	145,296		(97,082)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2025	10/19/2026	171	1,136,552	6664.01	68,901			29,802		29,802	9,706		(34,451)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	513	3,416,829	6664.01	35,535			51,005		51,005	40,641		(17,768)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2026	127	848,205	6664.01	8,821			12,632		12,632	10,059		(4,411)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	3,743	13,323,795	3559.93	240,146			216,710		216,710	146,667		(120,073)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1,400	4,982,819	3559.93	75,821			53,863		53,863	31,748		(37,911)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2025	10/16/2026	8,841	15,683,384	1774	292,056			325,854		325,854	240,671		(146,028)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2025	10/19/2026	2,368	4,201,188	1774	81,714			88,785		88,785	64,952		(40,857)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2025	10/15/2027	1,415	2,510,312	1774	79,577			90,016		90,016	38,622		(19,894)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2025	10/18/2027	908	1,611,322	1774	50,918			57,910		57,910	25,026		(12,729)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2025	10/19/2027	524	930,306	1774	29,491			33,460		33,460	14,414		(7,373)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/17/2025	10/17/2026	21	958,835	46190.61	18,167			31,829		31,829	26,531		(9,083)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/17/2025	10/18/2026	33	1,517,032	46190.61	29,860			52,005		52,005	43,296		(14,930)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/17/2025	10/19/2026	22	996,990	46190.61	18,127			31,134		31,134	25,847		(9,063)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/17/2025	10/16/2026	86	3,961,933	46190.61	78,934			122,183		122,183	99,160		(39,467)				0001

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Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/17/2025	10/19/2026	47	2,150,472	46190.61	40,203			61,231		61,231	49,506		(20,101)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2025	10/20/2026	8,901	2,019,837	226.92	45,042						(13,137)		(22,521)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2025	10/20/2027	3,593	815,400	226.92	24,870			2,090		2,090	(13,971)		(6,217)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2025	10/20/2026	302	764,293	2530.42	17,044			118		118	(4,854)		(8,522)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2025	10/20/2027	613	1,550,237	2530.42	48,677			17,845		17,845	(13,593)		(12,169)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	5,568	1,965,677	353.05	44,424						(12,957)		(22,212)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	1,508	532,345	353.05	16,716			90		90	(10,705)		(4,179)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2025	10/20/2026	7,594	1,987,726	261.75	42,736			1,863		1,863	(10,602)		(21,368)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2025	10/20/2027	5,003	1,309,552	261.75	37,715			17,591		17,591	(6,767)		(9,429)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2025	10/20/2026	475	519,824	1094.23	10,968			6,856		6,856	3,657		(5,484)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2025	10/20/2027	1,042	1,139,801	1094.23	32,712			30,541		30,541	9,414		(8,178)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2025	10/20/2026	2,930	3,333,962	1137.94	96,685			71,160		71,160	42,960		(48,342)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2025	10/20/2027	985	1,120,853	1137.94	44,274			44,405		44,405	15,812		(11,068)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1,155	350,008	302.95	10,815			33,932		33,932	30,778		(5,408)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/20/2025	10/20/2026	1,073	1,282,170	1194.5	79,238			76,475		76,475	53,364		(39,619)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/20/2025	10/20/2027	365	435,540	1194.5	16,725			21,718		21,718	10,916		(4,181)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2025	10/20/2026	36	379,120	10389.71	15,696			3,958		3,958	(620)		(7,848)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2025	10/20/2027	54	565,197	10389.71	50,416			32,534		32,534	(26)		(12,604)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2025	10/18/2030	128	1,332,897	10389.71	189,805			144,909		144,909	(18,006)		(18,980)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1,122	850,188	757.44	30,100			3,431		3,431	(5,348)		(15,050)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2027	589	446,130	757.44	39,126			21,147		21,147	(4,122)		(9,781)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/20/2025	10/18/2030	1,528	1,157,100	757.44	157,944			110,075		110,075	(25,494)		(15,794)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/20/2025	10/20/2027	2,102	1,611,032	766.34	99,542			83,100		83,100	18,813		(24,886)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2025	10/20/2026	751	5,057,852	6735.13	112,588			178,249		178,249	145,411		(56,294)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2025	10/20/2026	5,235	35,261,363	6735.13	981,014			1,585,214		1,585,214	1,299,084		(490,507)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2025	10/20/2027	90	603,870	6735.13	46,395			62,168		62,168	32,204		(11,599)				0001

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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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2025	10/20/2026	2,601	17,521,065	6735.13	191,666			3,841		3,841	(52,062)		(95,833)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/20/2025	10/20/2026	91	610,329	6735.13	40,892			5,100		5,100	(6,826)		(20,446)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/20/2025	10/20/2026	221	1,490,229	6735.13	15,498			22,139		22,139	17,619		(7,749)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	2,221	7,930,699	3570.02	129,987			92,721		92,721	54,808		(64,993)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2025	10/20/2026	2,590	4,606,812	1778.39	96,498			89,588		89,588	61,442		(48,249)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2025	10/20/2027	511	908,850	1778.39	28,356			31,229		31,229	12,915		(7,089)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2025	10/20/2026	37	1,732,827	46706.58	33,111			50,475		50,475	40,818		(16,555)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/21/2025	10/21/2026	4,853	1,091,033	224.83	24,330						(7,096)		(12,165)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/21/2025	10/21/2027	2,028	455,980	224.83	13,907			1,645		1,645	(7,337)		(3,477)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/21/2025	10/21/2026	1,510	385,460	255.28	9,174			9		9	(2,666)		(4,587)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/21/2025	10/21/2026	339	858,551	2533.48	19,146			120		120	(5,464)		(9,573)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/21/2025	10/21/2027	424	1,075,137	2533.48	33,759			12,006		12,006	(9,797)		(8,440)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1,778	628,833	353.69	14,212						(4,145)		(7,106)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/21/2025	10/21/2026	3,088	809,382	262.12	17,402			640		640	(4,435)		(8,701)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/21/2025	10/21/2026	4,227	4,625,200	1094.26	98,008			61,264		61,264	32,679		(49,004)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/21/2025	10/21/2027	2,837	3,104,349	1094.26	89,560			83,202		83,202	25,361		(22,390)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/21/2025	10/21/2026	3,064	3,486,375	1138.03	101,419			74,484		74,484	44,903		(50,709)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/21/2025	10/21/2027	643	731,591	1138.03	29,044			28,972		28,972	10,214		(7,261)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2027	1,933	585,680	302.95	26,356			57,133		57,133	40,112		(6,589)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/21/2025	10/21/2026	2,050	2,448,120	1193.98	86,631			114,101		114,101	88,834		(43,316)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/21/2025	10/21/2027	1,012	1,208,663	1193.98	98,917			113,670		113,670	49,786		(24,729)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/21/2025	10/21/2026	125	1,301,524	10387.57	68,751			14,113		14,113	(5,939)		(34,376)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/21/2025	10/21/2027	85	879,241	10387.57	78,428			50,765		50,765	114		(19,607)				0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2030	192	1,990,539	10387.57	283,652			216,781		216,781	(26,686)		(28,365)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	2,153	1,630,848	757.32	71,429			7,054		7,054	(13,780)		(35,714)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2027	551	417,015	757.32	36,572			19,824		19,824	(3,796)		(9,143)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2030	758	573,973	757.32	78,405			54,677		54,677	(12,621)		(7,840)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	3,037	2,300,146	757.32	57,504			28,709		28,709	11,937		(28,752)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/21/2025	10/21/2026	1,037	794,181	765.99	26,101			13,788		13,788	6,175		(13,051)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	10/21/2025	10/21/2026	801	5,394,694	6735.35	117,415			189,616		189,616	155,370		(58,708)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	10/21/2025	10/21/2026	5,945	40,040,097	6735.35	1,098,707			1,754,351		1,754,351	1,433,895		(549,353)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	10/21/2025	10/21/2026	3,233	21,777,586	6735.35	245,000			103,297		103,297	31,839		(122,500)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	10/21/2025	10/21/2026	88	594,632	6735.35	39,008			6,732		6,732	(4,645)		(19,504)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	508	3,422,639	6735.35	35,561			50,795		50,795	40,423		(17,781)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1,718	6,141,948	3575.05	89,928			47,127		47,127	20,898		(44,964)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	10/21/2025	10/21/2026	3,377	6,013,283	1780.69	118,909			106,220		106,220	71,539		(59,454)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	10/21/2025	10/21/2027	707	1,259,303	1780.69	39,164			42,251		42,251	16,958		(9,791)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	10/21/2025	10/21/2026	32	1,515,618	46924.74	26,624			45,576		45,576	37,810		(13,312)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	10/21/2025	10/21/2026	26	1,215,609	46924.74	23,719			35,278		35,278	28,360		(11,859)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2026	3,976	892,940	224.56	19,913						(5,808)		(9,956)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2026	475	1,200,904	2528.63	26,780			274		274	(7,537)		(13,390)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	10/22/2025	10/22/2026	2,219	782,892	352.76	17,693						(5,161)		(8,847)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	10/22/2025	10/22/2026	2,995	782,262	261.15	16,819			1,189		1,189	(3,716)		(8,409)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/22/2025	10/22/2026	5,361	5,857,569	1092.54	123,595			85,734		85,734	49,686		(61,797)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/22/2025	10/22/2027	1,764	1,927,396	1092.54	55,316			53,410		53,410	17,685		(13,829)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/22/2025	10/22/2026	1,915	2,175,195	1135.59	63,081			50,805		50,805	32,407		(31,540)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/22/2025	10/22/2027	489	555,438	1135.59	21,940			22,720		22,720	8,551		(5,485)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	10/22/2025	10/22/2026	1,404	1,662,078	1183.92	69,039			94,007		94,007	73,871		(34,520)				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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1,068	1,264,970	1183.92	83,285			103,591		103,591	49,803		(20,821)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/22/2025	10/22/2026	35	365,003	10327.72	13,505			4,964		4,964	1,025		(6,753)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/22/2025	10/22/2027	139	1,432,238	10327.72	118,633			84,014		84,014	7,397		(29,658)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/22/2025	10/22/2030	53	550,524	10327.72	78,450			61,468		61,468	(5,868)		(7,845)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	2,406	1,813,128	753.53	66,922			10,351		10,351	(9,168)		(33,461)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2027	632	475,878	753.53	41,735			23,644		23,644	(3,310)		(10,434)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1,207	909,262	753.53	18,185			10,814		10,814	5,510		(9,093)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2026	1,248	950,760	761.73	35,180			18,205		18,205	7,944		(17,590)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	684	4,584,148	6699.4	87,287			143,158		143,158	117,699		(43,644)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/22/2025	10/22/2026	5,967	39,974,321	6699.4	1,054,338			1,693,686		1,693,686	1,386,170		(527,169)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/22/2025	10/22/2027	258	1,728,270	6699.4	113,141			150,489		150,489	77,419		(28,285)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2026	3,834	25,686,440	6699.4	283,871			67,704		67,704	(15,092)		(141,935)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/22/2025	10/22/2026	121	813,862	6699.4	49,124			4,418		4,418	(9,910)		(24,562)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/22/2025	10/22/2026	228	1,530,607	6699.4	16,071			22,714		22,714	18,027		(8,036)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1,199	4,277,696	3569.13	63,084			39,505		39,505	21,106		(31,542)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/22/2025	10/22/2026	3,178	5,648,162	1777.52	114,071			112,439		112,439	79,168		(57,035)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/22/2025	10/22/2027	1,592	2,829,753	1777.52	89,703			98,292		98,292	40,359		(22,426)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	19	898,809	46590.41	16,015			26,300		26,300	21,629		(8,008)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	24	1,096,864	46590.41	12,680			18,627		18,627	14,929		(6,340)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2025	10/23/2026	6,381	1,434,348	224.78	31,986						(9,329)		(15,993)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2025	10/22/2027	2,625	590,106	224.78	17,998			2,154		2,154	(9,470)		(4,500)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2025	10/23/2026	2,598	663,430	255.38	15,790			22		22	(4,584)		(7,895)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2025	10/22/2027	1,662	424,455	255.38	14,304			4,099		4,099	(5,139)		(3,576)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2025	10/23/2026	448	1,133,201	2528.15	25,270			300		300	(7,071)		(12,635)				0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2027	1,838	4,646,811	2528.15	145,910			55,031		55,031	(39,202)		(36,477)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	3,515	1,234,683	351.3	27,904						(8,139)		(13,952)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2027	1,566	550,163	351.3	17,275			122		122	(11,035)		(4,319)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/23/2025	10/23/2026	5,024	1,311,594	261.09	28,199			2,166		2,166	(6,058)		(14,100)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/23/2025	10/22/2027	4,083	1,065,894	261.09	30,698			15,428		15,428	(4,398)		(7,674)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/23/2025	10/23/2026	2,522	2,759,202	1093.98	58,467			37,557		37,557	20,504		(29,234)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/23/2025	10/22/2027	1,234	1,349,689	1093.98	38,912			36,397		36,397	11,266		(9,728)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/23/2025	10/23/2026	3,604	4,100,163	1137.74	119,233			89,249		89,249	54,473		(59,616)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/23/2025	10/22/2027	1,545	1,758,020	1137.74	69,723			69,937		69,937	24,908		(17,431)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1,639	498,437	304.15	15,402			46,157		46,157	41,665		(7,701)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/23/2025	10/23/2026	1,083	1,289,696	1190.57	62,237			72,884		72,884	54,731		(31,118)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/23/2025	10/22/2027	1,200	1,429,109	1190.57	110,731			130,802		130,802	59,288		(27,683)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/23/2025	10/22/2027	63	656,776	10368.9	58,519			38,534		38,534	740		(14,630)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/23/2025	10/23/2030	261	2,706,464	10368.9	385,671			297,191		297,191	(33,843)		(38,567)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	1,799	1,362,369	757.44	47,892			6,153		6,153	(7,816)		(23,946)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2027	1,334	1,010,467	757.44	73,879			42,310		42,310	(5,404)		(18,470)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	828	627,156	757.44	15,679			8,058		8,058	3,485		(7,839)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/23/2025	10/22/2027	910	696,907	765.61	57,355			44,569		44,569	7,527		(14,339)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/23/2025	10/23/2026	709	4,779,941	6738.44	98,281			159,545		159,545	130,879		(49,141)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/23/2025	10/23/2026	5,121	34,510,186	6738.44	933,022			1,489,248		1,489,248	1,217,116		(466,511)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/23/2025	10/22/2027	138	927,840	6738.44	68,873			99,269		99,269	54,788		(17,218)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/23/2025	10/23/2026	3,271	22,043,338	6738.44	230,888			8,693		8,693	(58,649)		(115,444)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/23/2025	10/23/2026	80	541,793	6738.44	32,778			1,782		1,782	(7,779)		(16,389)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2025	10/23/2026	318	2,142,304	6738.44	22,430			31,725		31,725	25,183		(11,215)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1,570	5,608,714	3573.26	99,455			77,159		77,159	48,151		(49,727)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2025	10/23/2026	3,225	5,738,160	1779.36	117,965			108,888		108,888	74,481		(58,983)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2025	10/22/2027	1,483	2,639,324	1779.36	82,875			89,898		89,898	36,375		(20,719)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2025	10/23/2026	11	509,679	46734.61	7,927			12,451		12,451	10,139		(3,964)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2025	10/23/2026	40	1,872,508	46734.61	36,457			54,034		54,034	43,401		(18,229)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/23/2026	23,557	5,292,345	224.66	118,019						(34,422)		(59,010)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/26/2026	8,094	1,818,291	224.66	40,730						(11,879)		(20,365)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/22/2027	5,325	1,196,387	224.66	36,490			4,450		4,450	(19,117)		(9,122)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/25/2027	2,746	616,814	224.66	18,813			2,321		2,321	(9,829)		(4,703)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/26/2027	1,885	423,433	224.66	12,915			1,599		1,599	(6,742)		(3,229)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/23/2026	2,185	558,925	255.76	13,302			13		13	(3,867)		(6,651)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/26/2026	1,556	398,083	255.76	9,474			16		16	(2,748)		(4,737)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/25/2027	4,127	1,055,570	255.76	35,573			9,837		9,837	(13,137)		(8,893)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/26/2027	5,795	1,482,045	255.76	49,945			13,847		13,847	(18,409)		(12,486)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/23/2026	2,018	5,111,129	2532.92	113,978			971		971	(32,273)		(56,989)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/26/2026	424	1,074,554	2532.92	24,070			283		283	(6,737)		(12,035)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/22/2027	649	1,643,049	2532.92	51,427			18,500		18,500	(14,714)		(12,857)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/25/2027	4,417	11,186,985	2532.92	351,271			126,810		126,810	(100,052)		(87,818)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2025	10/26/2027	618	1,566,029	2532.92	49,173			17,791		17,791	(13,966)		(12,293)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	13,459	4,722,728	350.91	106,734						(31,131)		(53,367)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/24/2025	10/26/2026	6,012	2,109,568	350.91	47,676						(13,906)		(23,838)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/24/2025	10/22/2027	3,485	1,222,749	350.91	38,394			286		286	(24,511)		(9,599)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/24/2025	10/25/2027	5,038	1,767,783	350.91	55,508			424		424	(35,425)		(13,877)				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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	3,275	1,149,149	350.91	36,198			278		278	(23,100)		(9,050)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/24/2025	10/23/2026	23,328	6,099,993	261.48	131,150			8,081		8,081	(30,171)		(65,575)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/24/2025	10/26/2026	9,527	2,491,281	261.48	53,812			3,832		3,832	(11,864)		(26,906)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/24/2025	10/22/2027	5,373	1,405,006	261.48	40,464			19,482		19,482	(6,651)		(10,116)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/24/2025	10/25/2027	6,391	1,671,098	261.48	48,128			23,274		23,274	(7,808)		(12,032)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/24/2025	10/26/2027	2,657	694,834	261.48	20,011			9,692		9,692	(3,232)		(5,003)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2025	10/23/2026	7,717	8,467,049	1097.18	179,163			95,805		95,805	43,550		(89,581)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2025	10/26/2026	1,529	1,677,457	1097.18	35,629			19,433		19,433	9,041		(17,815)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2025	10/22/2027	1,085	1,190,324	1097.18	34,269			30,187		30,187	8,055		(8,567)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2025	10/25/2027	752	824,938	1097.18	23,799			20,976		20,976	5,606		(5,950)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2025	10/23/2026	4,840	5,528,308	1142.29	160,542			101,739		101,739	54,914		(80,271)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2025	10/26/2026	960	1,096,194	1142.29	31,954			20,535		20,535	11,215		(15,977)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2025	10/22/2027	650	742,996	1142.29	29,430			27,843		27,843	8,836		(7,358)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2025	10/26/2027	994	1,135,461	1142.29	45,078			42,691		42,691	13,578		(11,269)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/24/2025	10/23/2026	489	586,455	1198.29	14,427			24,609		24,609	20,401		(7,213)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/24/2025	10/22/2027	406	487,031	1198.29	40,034			44,779		44,779	18,924		(10,008)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	215	2,245,944	10437.96	96,827			21,787		21,787	(6,454)		(48,414)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2025	10/21/2027	28	293,092	10437.96	19,784			14,047		14,047	1,270		(4,946)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	94	978,080	10437.96	78,264			51,414		51,414	868		(19,566)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2025	10/24/2030	89	925,399	10437.96	131,869			98,796		98,796	(14,392)		(13,187)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	91	949,621	10437.96	32,192			26,918		26,918	17,529		(16,096)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	2,227	1,699,326	763.12	67,016			5,870		5,870	(13,677)		(33,508)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/22/2027	135	102,690	763.12	5,514			3,316		3,316	(245)		(1,379)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	714	544,762	763.12	13,619			5,453		5,453	1,481		(6,810)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/24/2025	10/23/2026	1,442	1,112,227	771.15	50,423			16,485		16,485	1,778		(25,212)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/24/2025	10/24/2026	776	5,269,884	6791.69	105,378			167,373		167,373	136,638		(52,689)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/24/2025	10/25/2026	1,161	7,888,201	6791.69	165,422			268,607		268,607	220,359		(82,711)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/24/2025	10/26/2026	822	5,583,245	6791.69	125,009			202,254		202,254	165,793		(62,504)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	14,859	100,917,993	6791.69	2,838,620			4,509,039		4,509,039	3,681,108		(1,419,310)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	5,365	36,437,364	6791.69	1,066,470			1,682,224		1,682,224	1,371,170		(533,235)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/22/2027	310	2,104,527	6791.69	124,723			171,198		171,198	90,648		(31,181)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/25/2027	121	818,880	6791.69	27,432			34,672		34,672	16,956		(6,858)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2027	63	429,499	6791.69	9,878			12,342		12,342	5,963		(2,470)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2025	10/24/2026	3,093	21,004,400	6791.69	245,423			32,909		32,909	(38,673)		(122,712)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2025	10/25/2026	2,945	20,003,316	6791.69	206,867			46,959		46,959	(13,378)		(103,434)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2025	10/26/2026	3,154	21,421,148	6791.69	262,661			17,609		17,609	(59,001)		(131,331)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	174	1,180,782	6791.69	71,138			1,444		1,444	(19,304)		(35,569)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/24/2025	10/23/2026	352	2,393,099	6791.69	24,888			35,375		35,375	28,116		(12,444)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/24/2025	10/26/2026	192	1,301,538	6791.69	13,536			19,174		19,174	15,226		(6,768)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	3,337	11,930,811	3575.02	222,091			177,266		177,266	112,489		(111,045)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1,260	4,505,028	3575.02	71,489			45,909		45,909	25,058		(35,745)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2025	10/23/2026	7,686	13,681,975	1780.02	256,145			245,014		245,014	170,305		(128,072)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2025	10/26/2026	3,783	6,734,324	1780.02	121,575			120,698		120,698	85,239		(60,787)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2025	10/22/2027	1,469	2,615,319	1780.02	82,383			88,453		88,453	35,248		(20,596)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2025	10/25/2027	1,763	3,137,426	1780.02	98,829			106,370		106,370	42,543		(24,707)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2025	10/26/2027	711	1,264,798	1780.02	39,841			42,916		42,916	17,185		(9,960)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/24/2025	10/24/2026	53	2,486,245	47207.12	44,790			77,663		77,663	64,599		(22,395)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/24/2025	10/25/2026	30	1,418,089	47207.12	23,516			39,718		39,718	32,859		(11,758)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/24/2025	10/26/2026	14	650,278	47207.12	8,389			12,963		12,963	10,516		(4,194)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/24/2025	10/23/2026	67	3,171,212	47207.12	68,392			99,644		99,644	79,697		(34,196)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/24/2025	10/26/2026	53	2,493,833	47207.12	49,115			70,078		70,078	55,753		(24,558)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2026	6,372	1,426,095	223.8	31,802						(9,275)		(15,901)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2027	1,643	367,770	223.8	11,217			1,591		1,591	(5,653)		(2,804)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2026	2,634	674,030	255.88	16,042			28		28	(4,650)		(8,021)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2026	653	1,659,557	2542.08	37,008			266		266	(10,528)		(18,504)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2027	1,007	2,561,030	2542.08	80,416			26,443		26,443	(25,493)		(20,104)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	5,003	1,756,881	351.19	39,706						(11,581)		(19,853)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	1,083	380,402	351.19	11,945			89		89	(7,625)		(2,986)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/27/2025	10/27/2026	6,779	1,781,799	262.86	38,309			1,336		1,336	(9,838)		(19,154)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/27/2025	10/27/2027	4,021	1,057,026	262.86	30,442			12,680		12,680	(6,981)		(7,611)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/27/2025	10/27/2026	2,508	2,762,038	1101.38	58,500			24,958		24,958	7,895		(29,250)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/27/2025	10/27/2027	878	966,570	1101.38	27,847			22,682		22,682	4,697		(6,962)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/27/2025	10/27/2026	2,123	2,438,984	1148.58	70,901			35,901		35,901	15,221		(35,451)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/27/2025	10/27/2027	601	690,512	1148.58	27,372			23,889		23,889	6,212		(6,843)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1,271	1,545,323	1215.93	71,304			62,119		62,119	41,322		(35,652)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2026	78	826,863	10561.35	30,594			6,003		6,003	(2,920)		(15,297)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2027	125	1,316,765	10561.35	111,631			65,382		65,382	(6,712)		(27,908)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/25/2030	125	1,323,882	10561.35	188,521			134,371		134,371	(27,442)		(18,852)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2026	763	588,993	771.76	15,903			1,524		1,524	(3,114)		(7,951)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2027	866	668,032	771.76	58,586			27,203		27,203	(10,634)		(14,647)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/25/2030	559	431,750	771.76	58,934			37,854		37,854	(12,731)		(5,893)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2026	665	513,435	771.76	12,836			3,780		3,780	36		(6,418)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2026	1,076	7,395,742	6875.16	158,462			242,323		242,323	196,105		(79,231)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	5,358	36,835,455	6875.16	1,018,893			1,553,502		1,553,502	1,256,325		(509,446)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2027	105	723,616	6875.16	71,961			94,951		94,951	48,476		(17,990)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2026	3,387	23,287,145	6875.16	280,035						(81,677)		(140,017)				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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/27/2025	10/27/2026	443	3,045,015	6875.16	31,668			44,617		44,617	35,381		(15,834)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1,846	6,611,567	3581.83	96,794			48,379		48,379	20,147		(48,397)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	2,167	3,864,087	1782.77	76,177			66,381		66,381	44,162		(38,089)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2027	821	1,463,815	1782.77	46,206			48,265		48,265	18,423		(11,551)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	10/27/2025	10/27/2026	25	1,185,140	47544.59	20,832			35,429		35,429	29,353		(10,416)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	10/27/2025	10/27/2026	36	1,720,386	47544.59	38,023			54,387		54,387	43,297		(19,012)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2026	4,415	986,270	223.4	21,994			1		1	(6,414)		(10,997)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2026	337	855,887	2541.2	19,086			161		161	(5,405)		(9,543)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	2,579	908,505	352.3	20,532						(5,989)		(10,266)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/28/2025	10/28/2026	3,477	915,185	263.25	19,676			580		580	(5,159)		(9,838)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/28/2025	10/28/2026	5,040	5,555,922	1102.39	117,674			47,551		47,551	13,230		(58,837)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/28/2025	10/28/2027	2,806	3,092,960	1102.39	89,108			71,210		71,210	13,661		(22,277)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/28/2025	10/28/2026	3,527	4,056,303	1150.11	117,917			56,506		56,506	22,113		(58,958)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/28/2025	10/28/2027	446	513,030	1150.11	20,337			17,401		17,401	4,267		(5,084)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1,901	584,006	307.14	18,046			47,864		47,864	42,601		(9,023)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	2,441	2,988,856	1224.56	121,097			102,152		102,152	66,832		(60,548)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2027	674	824,894	1224.56	67,889			65,194		65,194	21,349		(16,972)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2026	60	641,173	10605.63	40,586			4,162		4,162	(7,676)		(20,293)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2030	67	709,112	10605.63	101,048			70,737		70,737	(15,996)		(10,105)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	3,195	2,470,624	773.37	107,728			6,339		6,339	(25,081)		(53,864)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	10/28/2025	10/28/2027	554	428,413	773.37	37,572			17,155		17,155	(7,110)		(9,393)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	2,991	2,313,520	773.37	46,270			12,943		12,943	(553)		(23,135)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	1,309	1,024,554	782.7	41,069			10,534		10,534	(1,445)		(20,535)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2027	1,006	787,106	782.7	32,545			28,234		28,234	7,215		(8,136)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	10/28/2025	10/28/2026	844	5,819,161	6890.89	119,677			174,332		174,332	139,426		(59,839)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/28/2025	10/28/2026	6,437	44,358,991	6890.89	1,154,063			1,759,886		1,759,886	1,423,284		(577,031)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	3,342	23,032,267	6890.89	247,234			473		473	(71,637)		(123,617)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2026	73	504,721	6890.89	33,948						(9,901)		(16,974)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	453	3,120,248	6890.89	32,513			45,619		45,619	36,136		(16,256)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	10/28/2025	10/28/2026	1,826	6,513,251	3567.44	100,393			74,562		74,562	45,281		(50,197)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/28/2025	10/28/2026	5,023	8,917,466	1775.39	161,253			176,345		176,345	129,313		(80,626)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/28/2025	10/28/2027	1,209	2,146,286	1775.39	68,252			76,595		76,595	32,515		(17,063)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	20	974,014	47706.37	15,472			26,346		26,346	21,834		(7,736)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	39	1,843,972	47706.37	35,164			48,972		48,972	38,716		(17,582)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	6,761	1,506,114	222.77	33,586			2		2	(9,794)		(16,793)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	247	625,036	2527.61	13,938			294		294	(3,772)		(6,969)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	10/29/2025	10/29/2026	5,545	1,947,761	351.29	44,019						(12,839)		(22,010)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	10/29/2025	10/29/2026	3,796	995,783	262.34	21,409			1,119		1,119	(5,125)		(10,705)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/29/2025	10/29/2026	4,882	5,376,821	1101.25	113,451			50,046		50,046	16,957		(56,725)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/29/2025	10/29/2027	1,518	1,671,176	1101.25	47,963			39,393		39,393	8,417		(11,991)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/29/2025	10/29/2026	2,160	2,481,478	1148.7	71,963			36,980		36,980	15,991		(35,981)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	10/29/2025	10/29/2027	788	242,276	307.49	10,902			20,427		20,427	13,386		(2,726)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	10/29/2025	10/29/2026	354	434,807	1228.19	26,871			16,029		16,029	8,192		(13,436)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	10/29/2025	10/29/2027	276	338,890	1228.19	26,128			25,824		25,824	8,949		(6,532)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	71	757,081	10638.08	25,935			4,497		4,497	(3,067)		(12,967)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2027	57	607,252	10638.08	54,167			29,036		29,036	(5,947)		(13,542)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2030	160	1,698,959	10638.08	242,102			167,279		167,279	(40,525)		(24,210)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	63	672,922	10638.08	23,687			12,664		12,664	5,755		(11,843)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	775	599,092	773.16	11,682			1,396		1,396	(2,011)		(5,841)				0001

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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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2027	627	484,641	773.16	42,503			19,488		19,488	(7,962)		(10,626)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2030	485	375,118	773.16	51,241			32,654		32,654	(11,328)		(5,124)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	2,001	1,547,197	773.16	30,944			8,988		8,988	(37)		(15,472)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/29/2025	10/29/2026	1,119	875,812	782.75	24,138			8,635		8,635	1,594		(12,069)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/29/2025	10/29/2026	698	4,806,334	6890.59	85,664			122,712		122,712	97,727		(42,832)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/29/2025	10/29/2026	6,273	43,225,699	6890.59	1,201,960			1,825,133		1,825,133	1,474,562		(600,980)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/29/2025	10/29/2027	196	1,347,230	6890.59	119,414			156,572		156,572	79,450		(29,853)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/29/2025	10/29/2026	3,199	22,040,282	6890.59	209,831						(61,201)		(104,915)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	106	733,464	6890.59	47,042						(13,721)		(23,521)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/29/2025	10/29/2026	219	1,509,204	6890.59	15,666			22,038		22,038	17,469		(7,833)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1,647	5,829,526	3540.08	90,094			98,287		98,287	72,010		(45,047)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	4,943	8,707,785	1761.55	172,546			236,694		236,694	186,368		(86,273)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2027	1,591	2,803,126	1761.55	88,579			115,210		115,210	58,003		(22,145)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	12	552,513	47632	6,249			9,629		9,629	7,807		(3,124)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	20	933,008	47632	11,392			15,089		15,089	11,766		(5,696)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	6,934	1,544,863	222.8	34,450			3		3	(10,045)		(17,225)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2027	3,497	779,051	222.8	23,683			3,941		3,941	(11,355)		(5,921)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	3,285	835,996	254.47	19,897			142		142	(5,661)		(9,948)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2027	3,245	825,848	254.47	27,748			8,973		8,973	(8,948)		(6,937)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	724	1,819,176	2514.27	40,568			1,850		1,850	(9,983)		(20,284)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2027	1,053	2,647,245	2514.27	82,859			36,685		36,685	(16,828)		(20,715)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/30/2025	10/30/2026	3,287	1,150,356	349.96	25,998						(7,583)		(12,999)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/30/2025	10/29/2027	2,523	882,776	349.96	27,631			250		250	(17,595)		(6,908)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/30/2025	10/30/2026	7,119	1,857,477	260.92	39,936			4,379		4,379	(7,269)		(19,968)				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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/30/2025	10/29/2027	5,648	1,473,623	260.92	42,293			21,926		21,926	(5,388)		(10,573)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2025	10/30/2026	3,872	4,246,760	1096.75	89,607			51,875		51,875	25,740		(44,803)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2025	10/29/2027	850	932,461	1096.75	26,668			23,990		23,990	6,767		(6,667)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2025	10/30/2026	3,798	4,337,171	1142.05	125,778			83,822		83,822	47,137		(62,889)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2025	10/29/2027	1,150	1,313,767	1142.05	51,762			49,673		49,673	16,243		(12,941)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/30/2025	10/30/2026	2,021	2,447,952	1211.34	92,694			96,943		96,943	69,907		(46,347)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/30/2025	10/29/2027	1,291	1,563,704	1211.34	99,806			108,204		108,204	43,746		(24,952)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/30/2025	10/30/2026	63	669,699	10562.2	24,779			5,353		5,353	(1,875)		(12,389)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/30/2025	10/29/2027	105	1,112,920	10562.2	79,687			51,060		51,060	(405)		(19,922)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	2,741	2,096,500	764.73	81,974			9,331		9,331	(14,578)		(40,987)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2027	441	337,516	764.73	25,280			14,015		14,015	(2,311)		(6,320)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	1,007	770,013	764.73	15,400			6,595		6,595	2,103		(7,700)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2025	10/30/2026	577	445,839	772.24	27,553			7,547		7,547	(489)		(13,776)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2025	10/29/2027	472	364,430	772.24	13,994			13,334		13,334	4,296		(3,499)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/30/2025	10/30/2026	688	4,696,998	6822.34	103,051			151,922		151,922	121,865		(51,526)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	5,890	40,180,594	6822.34	1,161,352			1,788,458		1,788,458	1,449,730		(580,676)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/30/2025	10/29/2027	117	796,021	6822.34	48,994			62,816		62,816	31,175		(12,248)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/30/2025	10/30/2026	3,191	21,770,839	6822.34	223,292			5,616		5,616	(59,511)		(111,646)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	10/30/2025	10/30/2026	54	366,353	6822.34	24,179						(7,052)		(12,090)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	10/30/2025	10/30/2026	307	2,093,989	6822.34	21,832			30,666		30,666	24,299		(10,916)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/30/2025	10/30/2026	2,016	7,162,265	3552.46	125,094			129,096		129,096	92,610		(62,547)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/30/2025	10/30/2026	3,450	6,098,253	1767.49	110,903			143,184		143,184	110,837		(55,451)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/30/2025	10/29/2027	843	1,490,626	1767.49	46,657			57,737		57,737	27,605		(11,664)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	21	990,294	47522.12	17,248			30,510		30,510	25,479		(8,624)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	29	1,356,586	47522.12	23,856			33,617		33,617	26,659		(11,928)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	10/30/2026	18,711	4,164,435	222.57	92,867			9		9	(27,077)		(46,433)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	11/02/2026	7,645	1,701,624	222.57	38,116			7		7	(11,110)		(19,058)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	10/29/2027	1,916	426,396	222.57	12,962			2,231		2,231	(6,140)		(3,241)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	11/01/2027	2,437	542,348	222.57	16,487			2,865		2,865	(7,783)		(4,122)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	11/02/2027	2,632	585,905	222.57	17,870			3,105		3,105	(8,436)		(4,468)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	10/30/2026	1,661	422,316	254.31	10,009			80		80	(2,840)		(5,004)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	11/02/2026	1,441	366,465	254.31	8,722			90		90	(2,454)		(4,361)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	10/29/2027	2,068	525,837	254.31	17,668			5,814		5,814	(5,596)		(4,417)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	11/01/2027	1,967	500,122	254.31	16,804			5,567		5,567	(5,286)		(4,201)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	10/30/2026	1,437	3,612,257	2514.17	80,192			3,691		3,691	(19,698)		(40,096)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	11/02/2026	464	1,166,099	2514.17	26,004			1,385		1,385	(6,200)		(13,002)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	10/29/2027	1,580	3,971,264	2514.17	124,301			55,088		55,088	(25,189)		(31,075)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	11/01/2027	586	1,474,035	2514.17	46,137			20,563		20,563	(9,234)		(11,534)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2025	11/02/2027	479	1,204,248	2514.17	37,693			16,831		16,831	(7,513)		(9,423)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	11,754	4,104,706	349.21	92,356						(26,937)		(46,178)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2026	9,046	3,158,966	349.21	71,393						(20,823)		(35,696)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/31/2025	10/29/2027	2,415	843,281	349.21	26,395			264		264	(16,783)		(6,599)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/31/2025	11/01/2027	3,757	1,311,991	349.21	41,197			421		421	(26,186)		(10,299)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2027	3,175	1,108,888	349.21	34,819			358		358	(22,129)		(8,705)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2025	10/30/2026	16,897	4,418,910	261.52	95,007			7,886		7,886	(19,825)		(47,503)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2025	11/02/2026	9,552	2,497,978	261.52	53,707			4,958		4,958	(10,706)		(26,853)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2025	10/29/2027	6,286	1,643,877	261.52	47,179			22,943		22,943	(7,527)		(11,795)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2025	11/01/2027	6,217	1,625,966	261.52	46,828			22,792		22,792	(7,451)		(11,707)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2025	11/02/2027	2,581	675,029	261.52	19,441			9,476		9,476	(3,080)		(4,860)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2025	10/30/2026	10,975	12,051,071	1098.02	254,278			137,159		137,159	62,995		(127,139)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2025	11/02/2026	887	974,312	1098.02	20,558			11,338		11,338	5,342		(10,279)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2025	10/29/2027	2,486	2,729,990	1098.02	78,078			68,540		68,540	18,115		(19,519)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2025	11/01/2027	370	406,544	1098.02	11,627			10,234		10,234	2,725		(2,907)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2025	11/02/2027	364	399,844	1098.02	11,436			10,074		10,074	2,689		(2,859)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2025	10/30/2026	4,246	4,856,874	1143.81	140,364			88,079		88,079	47,140		(70,182)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2025	11/02/2026	888	1,015,587	1143.81	29,452			18,750		18,750	10,159		(14,726)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2025	10/29/2027	2,453	2,806,271	1143.81	110,286			103,669		103,669	32,442		(27,572)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2025	11/01/2027	670	765,967	1143.81	30,179			28,367		28,367	8,877		(7,545)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	736	895,383	1216.95	35,943			34,173		34,173	23,690		(17,971)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/31/2025	10/29/2027	1,060	1,290,191	1216.95	94,337			97,769		97,769	36,843		(23,584)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	35	367,651	10589.43	15,956			2,707		2,707	(1,947)		(7,978)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	45	474,089	10589.43	39,966			23,293		23,293	(2,518)		(9,991)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2025	10/31/2030	85	898,749	10589.43	128,072			90,337		90,337	(19,591)		(12,807)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	2,476	1,898,959	767.03	59,398			7,488		7,488	(9,836)		(29,699)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	1,169	896,527	767.03	69,890			36,525		36,525	(8,612)		(17,473)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2025	10/31/2030	503	386,192	767.03	52,754			34,853		34,853	(10,428)		(5,275)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	1,055	809,414	767.03	16,188			6,325		6,325	1,603		(8,094)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/31/2025	10/30/2026	483	374,352	775.59	9,209			5,017		5,017	2,331		(4,605)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/31/2025	10/29/2027	789	611,736	775.59	50,285			35,537		35,537	3,062		(12,571)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/31/2025	10/31/2026	867	5,927,947	6840.2	122,135			194,372		194,372	158,750		(61,068)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/31/2025	11/01/2026	932	6,373,787	6840.2	118,672			183,964		183,964	149,351		(59,336)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/31/2025	11/02/2026	861	5,890,057	6840.2	133,580			203,810		203,810	164,849		(66,790)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/31/2025	10/30/2026	12,661	86,601,972	6840.2	2,587,289			3,995,857		3,995,857	3,241,231		(1,293,644)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/31/2025	11/02/2026	4,217	28,841,858	6840.2	910,517			1,394,238		1,394,238	1,128,670		(455,258)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/31/2025	10/29/2027	423	2,891,325	6840.2	155,139			194,877		194,877	94,683		(38,785)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/31/2025	11/01/2027	125	854,215	6840.2	47,324			57,726		57,726	27,163		(11,831)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/31/2025	11/02/2027	153	1,048,488	6840.2	26,003			29,795		29,795	13,002		(6,501)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2025	10/31/2026	2,922	19,990,398	6840.2	206,184			17,129		17,129	(43,008)		(103,092)				0001

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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2025	11/01/2026	2,902	19,849,130	6840.2	206,478			30,126		30,126	(30,096)		(103,239)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2025	11/02/2026	2,565	17,546,955	6840.2	176,432			9,136		9,136	(42,324)		(88,216)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/31/2025	10/31/2026	65	444,995	6840.2	21,849						(6,373)		(10,925)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	471	3,225,022	6840.2	32,540			47,184		47,184	37,693		(16,270)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	335	2,289,544	6840.2	23,079			33,390		33,390	26,658		(11,539)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	3,886	13,798,371	3550.92	252,508			282,891		282,891	209,243		(126,254)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2026	1,404	4,987,009	3550.92	75,931			72,579		72,579	50,432		(37,966)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	7,623	13,465,712	1766.52	272,600			342,871		342,871	263,363		(136,300)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2026	3,217	5,682,198	1766.52	108,624			139,354		139,354	107,672		(54,312)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/31/2025	10/29/2027	2,506	4,426,105	1766.52	138,537			173,124		173,124	83,652		(34,634)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/31/2025	11/01/2027	531	937,398	1766.52	29,341			36,738		36,738	17,789		(7,335)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2027	966	1,705,583	1766.52	53,385			66,887		66,887	32,410		(13,346)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/31/2025	10/31/2026	41	1,952,237	47562.87	30,984			50,298		50,298	41,261		(15,492)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/31/2025	11/01/2026	11	537,465	47562.87	12,098			21,386		21,386	17,857		(6,049)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	26	1,242,302	47562.87	24,616			43,307		43,307	36,127		(12,308)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	64	3,036,734	47562.87	56,711			78,498		78,498	61,958		(28,355)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	28	1,328,614	47562.87	25,668			36,102		36,102	28,615		(12,834)				0001
UST 4.250% 08/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/01/2025	10/02/2026	71,354	7,135,361	100	140,000						(40,833)		(70,000)				0001
UST 4.250% 08/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/01/2025	10/02/2026	69,297	6,791,140	98	60,000			180,984		180,984	163,484		(30,000)				0001
UST 4.250% 08/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/08/2025	10/09/2026	72,532	7,253,239	100	138,000			10		10	(40,240)		(69,000)				0001
UST 4.250% 08/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/08/2025	10/09/2026	65,201	6,389,675	98	55,400			170,019		170,019	153,861		(27,700)				0001
UST 4.250% 08/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/15/2025	10/16/2026	57,067	5,706,688	100	108,000			31		31	(31,469)		(54,000)				0001

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)
UST 4.250% 08/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/15/2025	10/16/2026	51,600	5,056,793	98	47,000			133,692		133,692	119,983		(23,500)				0001
UST 4.250% 08/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/22/2025	10/23/2026	67,109	6,710,881	100	132,000			113		113	(38,387)		(66,000)				0001
UST 4.250% 08/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/22/2025	10/23/2026	65,691	6,437,715	98	59,000			175,543		175,543	158,335		(29,500)				0001
UST 4.250% 08/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/29/2025	10/30/2026	73,231	7,323,101	100	144,000			522		522	(41,478)		(72,000)				0001
UST 4.250% 08/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/29/2025	10/30/2026	63,494	6,222,398	98	53,000			164,367		164,367	148,909		(26,500)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2025	11/03/2026	4,810	1,070,942	222.63	23,882			5		5	(8,951)		(11,941)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2025	11/03/2027	2,851	634,737	222.63	19,296			3,345		3,345	(9,921)		(4,824)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2025	11/03/2026	368	924,770	2514.3	20,622			1,143		1,143	(6,591)		(10,311)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2025	11/03/2027	428	1,077,170	2514.3	33,715			15,063		15,063	(8,116)		(8,429)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/03/2025	11/03/2026	6,446	1,684,540	261.35	36,218			3,720		3,720	(9,862)		(18,109)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/03/2025	11/03/2027	4,978	1,300,876	261.35	37,335			18,619		18,619	(7,048)		(9,334)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2025	11/03/2026	3,121	3,428,730	1098.53	72,346			39,084		39,084	11,954		(36,173)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2025	11/03/2026	1,467	1,679,439	1144.62	48,704			30,301		30,301	12,037		(24,352)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2025	10/29/2027	1,797	2,057,131	1144.62	80,845			75,182		75,182	19,601		(20,211)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2025	11/03/2027	600	687,020	1144.62	27,069			25,215		25,215	6,605		(6,767)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/03/2025	11/03/2026	1,455	1,774,705	1220	69,838			66,500		66,500	40,311		(34,919)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/03/2025	11/03/2027	768	937,546	1220	77,160			76,513		76,513	23,465		(19,290)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2025	11/03/2026	29	310,277	10614.17	10,736			2,346		2,346	(1,679)		(5,368)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2025	11/03/2027	73	777,938	10614.17	51,638			32,692		32,692	(2,809)		(12,910)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1,132	869,836	768.23	23,486			3,686		3,686	(5,121)		(11,743)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2027	939	721,089	768.23	49,673			25,643		25,643	(8,507)		(12,418)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1,366	1,049,047	768.23	36,717			14,644		14,644	876		(18,358)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/03/2025	11/03/2026	874	679,020	776.55	16,704			9,289		9,289	3,025		(8,352)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/03/2025	11/03/2026	807	5,532,055	6851.97	114,806			179,163		179,163	136,111		(57,403)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	5,067	34,717,482	6851.97	926,782			1,410,690		1,410,690	1,063,147		(463,391)				0001

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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2025	11/03/2026	3,328	22,801,915	6851.97	267,412			101,513		101,513	1,234		(133,706)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/03/2025	11/03/2026	95	647,982	6851.97	41,860			2,811		2,811	(12,887)		(20,930)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	407	2,788,794	6851.97	28,167			40,596		40,596	30,034		(14,083)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/03/2025	11/03/2026	2,518	8,913,367	3539.35	143,966			172,713		172,713	118,726		(71,983)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2025	11/03/2026	2,911	5,124,593	1760.13	102,865			147,123		147,123	108,548		(51,433)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2025	11/03/2027	844	1,485,833	1760.13	46,804			62,111		62,111	29,933		(11,701)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/03/2025	11/03/2026	14	675,285	47336.68	14,881			26,884		26,884	21,303		(7,441)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/03/2025	11/03/2026	27	1,294,439	47336.68	22,801			32,153		32,153	23,603		(11,400)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	3,050	678,440	222.41	15,129			5		5	(5,669)		(7,565)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	148	370,614	2510.81	8,265			558		558	(2,542)		(4,132)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/04/2025	11/02/2026	4,273	1,487,125	348.04	33,460						(12,548)		(16,730)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/04/2025	11/04/2026	1,843	641,487	348.04	14,498						(5,437)		(7,249)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/04/2025	11/04/2027	2,585	899,522	348.04	28,245			345		345	(19,074)		(7,061)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/04/2025	11/04/2026	4,207	1,095,650	260.41	23,556			3,660		3,660	(5,173)		(11,778)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2025	11/04/2026	5,012	5,482,623	1093.88	115,683			79,867		79,867	36,485		(57,842)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2025	11/04/2027	1,604	1,754,941	1093.88	50,367			47,909		47,909	13,282		(12,592)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2025	11/04/2026	3,035	3,453,046	1137.84	100,138			78,617		78,617	41,065		(50,069)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1,755	535,350	305.05	16,542			47,792		47,792	41,589		(8,271)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2027	765	233,449	305.05	10,505			21,341		21,341	14,119		(2,626)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/04/2025	11/04/2026	1,240	1,496,229	1206.25	56,800			61,682		61,682	40,382		(28,400)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/04/2025	11/04/2027	1,175	1,417,292	1206.25	114,562			124,771		124,771	46,009		(28,641)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	210	2,199,937	10485.11	102,469			25,280		25,280	(13,145)		(51,235)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2027	75	785,394	10485.11	70,057			42,800		42,800	(5,365)		(17,514)				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2025	11/04/2030	147	1,539,363	10485.11	219,359			161,701		161,701	(30,238)		(21,936)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2025	11/04/2026	49	510,133	10485.11	18,569			14,552		14,552	7,588		(9,284)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2025	11/04/2026	2,095	1,587,802	758	71,547			11,554		11,554	(15,276)		(35,774)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2025	11/04/2030	869	658,340	758	89,929			62,662		62,662	(16,026)		(8,993)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2025	11/04/2026	5,678	4,303,915	758	86,078			49,573		49,573	17,294		(43,039)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2025	11/04/2026	1,357	1,042,930	768.31	56,593			21,735		21,735	513		(28,296)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2025	11/04/2027	191	146,727	768.31	11,313			9,153		9,153	1,376		(2,828)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2025	11/04/2026	912	6,173,691	6771.55	118,047			189,687		189,687	145,419		(59,024)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	7,174	48,582,195	6771.55	1,367,726			2,136,852		2,136,852	1,623,955		(683,863)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2027	63	426,372	6771.55	17,763			22,429		22,429	10,217		(4,441)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2025	11/04/2026	2,993	20,263,902	6771.55	204,541			42,411		42,411	(34,292)		(102,271)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/04/2025	11/04/2026	262	1,774,911	6771.55	18,219			25,932		25,932	19,099		(9,110)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2025	11/04/2026	1,320	4,676,219	3543.34	71,304			78,297		78,297	51,558		(35,652)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2025	11/04/2026	3,239	5,706,591	1761.91	118,800			160,719		160,719	116,169		(59,400)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2025	11/04/2027	1,527	2,690,624	1761.91	84,217			110,596		110,596	52,697		(21,054)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	14	656,890	47085.24	7,278			11,441		11,441	8,711		(3,639)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	25	1,160,842	47085.24	24,081			34,628		34,628	25,598		(12,041)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/05/2025	11/05/2027	1,864	414,071	222.18	12,588			2,344		2,344	(6,311)		(3,147)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/05/2025	11/05/2026	3,358	850,872	253.4	20,251			434		434	(7,160)		(10,125)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/05/2025	11/05/2026	321	805,731	2507.51	17,968			1,447		1,447	(5,291)		(8,984)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/05/2025	11/05/2027	3,987	1,036,224	259.88	29,740			17,353		17,353	(3,093)		(7,435)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/05/2025	11/05/2026	8,498	9,301,164	1094.52	196,813			132,005		132,005	58,201		(98,406)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/05/2025	11/05/2027	914	1,000,057	1094.52	28,742			26,997		26,997	7,237		(7,185)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/05/2025	11/05/2026	2,642	3,008,379	1138.77	87,363			66,771		66,771	34,009		(43,682)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/05/2025	11/05/2026	1,777	2,151,196	1210.62	89,202			91,170		91,170	57,719		(44,601)				0001

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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	11/05/2025	11/05/2027	415	502,711	1210.62	41,373			43,426		43,426	14,982		(10,343)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	11/05/2025	11/05/2026	39	405,000	10509.88	14,013			4,358		4,358	(897)		(7,007)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	11/05/2025	11/05/2030	164	1,724,770	10509.88	245,780			179,396		179,396	(35,661)		(24,578)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	2,291	1,743,073	760.85	53,093			10,819		10,819	(9,091)		(26,546)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2027	581	442,419	760.85	38,800			20,685		20,685	(5,990)		(9,700)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1,570	1,194,499	760.85	51,961			27,527		27,527	8,041		(25,980)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	11/05/2025	11/05/2026	1,852	1,426,967	770.52	34,250			23,235		23,235	10,391		(17,125)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	11/05/2025	11/05/2027	517	398,222	770.52	32,774			24,578		24,578	2,046		(8,193)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	11/05/2025	11/05/2026	608	4,133,917	6796.29	73,452			113,782		113,782	86,237		(36,726)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	11/05/2025	11/05/2026	7,177	48,780,298	6796.29	1,315,844			2,037,596		2,037,596	1,544,154		(657,922)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	11/05/2025	11/05/2027	203	1,381,083	6796.29	134,711			183,775		183,775	91,161		(33,678)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/05/2025	11/05/2026	3,048	20,713,889	6796.29	200,549			259,628		259,628	184,422		(100,275)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2026	155	1,054,346	6796.29	59,362			5,626		5,626	(16,635)		(29,681)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	260	1,764,934	6796.29	18,320			25,726		25,726	18,856		(9,160)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	1,126	3,994,303	3546.81	67,712			76,421		76,421	51,028		(33,856)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/05/2025	11/05/2026	5,202	9,173,896	1763.43	198,308			260,852		260,852	186,487		(99,154)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/05/2025	11/05/2027	1,047	1,846,889	1763.43	58,731			74,833		74,833	34,455		(14,683)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWID171265Z06	11/05/2025	11/05/2026	26	1,225,537	47311	20,125			33,844		33,844	26,298		(10,062)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWID171265Z06	11/05/2025	11/05/2026	43	2,013,003	47311	33,660			46,438		46,438	33,816		(16,830)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	6,250	1,391,902	222.69	31,039			10		10	(11,630)		(15,520)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	1,950	434,283	222.69	13,202			2,283		2,283	(6,793)		(3,301)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	2,088	529,001	253.33	17,774			6,595		6,595	(5,625)		(4,444)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	245	612,685	2500.31	13,663			1,513		1,513	(3,611)		(6,831)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	253	632,638	2500.31	19,802			10,183		10,183	(3,431)		(4,950)				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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/06/2025	11/06/2026	3,741	1,296,836	346.66	29,308						(10,991)		(14,654)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/06/2025	11/05/2027	2,469	855,959	346.66	26,877			396		396	(18,082)		(6,719)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/06/2025	11/06/2026	4,214	1,096,011	260.11	23,564			4,287		4,287	(4,549)		(11,782)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/06/2025	11/05/2027	2,919	759,341	260.11	21,793			12,417		12,417	(2,566)		(5,448)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2025	11/06/2026	2,482	2,706,957	1090.7	57,306			46,031		46,031	24,541		(28,653)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2025	11/05/2027	883	962,687	1090.7	27,677			27,896		27,896	8,867		(6,919)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2025	11/06/2026	2,463	2,790,589	1133.19	81,067			73,566		73,566	43,166		(40,533)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/06/2025	11/06/2026	337	403,798	1197.01	24,955			24,195		24,195	14,837		(12,477)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	78	814,248	10405.42	72,550			47,285		47,285	(2,592)		(18,137)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/06/2025	11/06/2026	2,236	1,678,810	750.68	73,687			16,826		16,826	(10,806)		(36,843)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/06/2025	11/05/2027	629	471,972	750.68	41,392			24,691		24,691	(3,766)		(10,348)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/06/2025	11/06/2026	868	651,369	750.68	13,027			9,432		9,432	4,546		(6,514)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/06/2025	11/06/2026	858	5,765,711	6720.32	111,275			193,149		193,149	151,421		(55,637)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/06/2025	11/06/2026	6,013	40,406,990	6720.32	1,214,237			1,927,560		1,927,560	1,472,221		(607,118)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/06/2025	11/05/2027	53	354,177	6720.32	19,002			24,499		24,499	11,435		(4,750)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/06/2025	11/06/2026	3,225	21,673,342	6720.32	231,113			273,787		273,787	187,120		(115,557)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2025	11/06/2026	350	2,354,498	6720.32	24,722			34,425		34,425	25,154		(12,361)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/06/2025	11/06/2026	2,027	7,178,494	3540.9	117,396			144,811		144,811	100,788		(58,698)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/06/2025	11/06/2026	4,116	7,244,693	1760.29	147,140			206,172		206,172	150,994		(73,570)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/06/2025	11/05/2027	638	1,122,930	1760.29	35,485			46,923		46,923	22,527		(8,871)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/06/2025	11/06/2026	9	436,101	46912.3	4,828			7,594		7,594	5,783		(2,414)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/06/2025	11/06/2026	24	1,118,040	46912.3	19,590			28,214		28,214	20,868		(9,795)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	16,195	3,610,869	222.96	80,522			20		20	(30,176)		(40,261)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/09/2026	13,353	2,977,201	222.96	66,689			26		26	(24,983)		(33,345)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/05/2027	2,522	562,204	222.96	17,091			2,842		2,842	(8,908)		(4,273)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/08/2027	2,500	557,472	222.96	17,003			2,845		2,845	(8,844)		(4,251)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/09/2027	8,026	1,789,447	222.96	54,578			9,161		9,161	(28,361)		(13,645)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/06/2026	6,682	1,695,058	253.69	40,173			789		789	(14,276)		(20,086)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/08/2027	4,387	1,112,841	253.69	37,503			13,438		13,438	(12,345)		(9,376)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/06/2026	2,171	5,434,319	2503.16	121,185			12,019		12,019	(33,426)		(60,593)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/09/2026	557	1,395,065	2503.16	31,110			3,372		3,372	(8,294)		(15,555)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/05/2027	256	640,288	2503.16	20,041			10,026		10,026	(3,752)		(5,010)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/08/2027	1,418	3,549,261	2503.16	111,092			55,855		55,855	(20,520)		(27,773)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/09/2027	1,265	3,167,425	2503.16	99,457			49,929		49,929	(18,448)		(24,864)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/07/2025	11/06/2026	10,508	3,642,799	346.67	81,963						(30,736)		(40,981)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/07/2025	11/09/2026	9,585	3,322,851	346.67	75,096						(28,161)		(37,548)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/07/2025	11/05/2027	2,306	799,543	346.67	25,026			369		369	(16,836)		(6,256)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/07/2025	11/08/2027	2,942	1,020,005	346.67	32,028			481		481	(21,538)		(8,007)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/07/2025	11/09/2027	3,221	1,116,722	346.67	35,065			531		531	(23,576)		(8,766)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2025	11/06/2026	15,711	4,086,663	260.12	87,863			15,909		15,909	(17,040)		(43,932)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2025	11/09/2026	11,220	2,918,493	260.12	63,039			12,016		12,016	(11,624)		(31,520)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2025	11/05/2027	6,922	1,800,431	260.12	51,672			29,401		29,401	(6,124)		(12,918)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	3,765	979,416	260.12	28,207			16,053		16,053	(3,340)		(7,052)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2025	11/09/2027	5,840	1,519,149	260.12	43,751			24,930		24,930	(5,149)		(10,938)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/06/2026	8,388	9,153,505	1091.32	193,597			151,441		151,441	78,842		(96,798)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/09/2026	789	860,773	1091.32	18,274			14,400		14,400	7,547		(9,137)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/05/2027	1,267	1,382,344	1091.32	39,742			39,603		39,603	12,280		(9,936)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/08/2027	447	488,274	1091.32	14,067			14,019		14,019	4,348		(3,517)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/09/2027	859	937,497	1091.32	27,019			26,936		26,936	8,361		(6,755)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/06/2026	3,118	3,536,046	1134.02	102,616			91,006		91,006	52,525		(51,308)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/09/2026	1,158	1,313,538	1134.02	38,263			34,105		34,105	19,756		(19,132)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/05/2027	515	584,155	1134.02	23,103			24,622		24,622	8,739		(5,776)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/08/2027	943	1,069,647	1134.02	42,379			45,179		45,179	16,043		(10,595)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/09/2027	499	565,898	1134.02	22,432			23,918		23,918	8,496		(5,608)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	11/07/2025	11/06/2026	1,243	378,208	304.3	11,687			34,766		34,766	30,383		(5,843)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/07/2025	11/05/2027	414	493,262	1191.04	40,546			47,722		47,722	19,846		(10,137)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	64	668,630	10382.88	42,257			10,664		10,664	(5,182)		(21,129)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2025	11/05/2027	117	1,217,258	10382.88	100,351			68,856		68,856	(135)		(25,088)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2025	11/07/2030	57	594,109	10382.88	84,661			65,136		65,136	(8,942)		(8,466)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	1,907	1,431,540	750.68	51,392			14,565		14,565	(4,707)		(25,696)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2025	11/05/2027	173	129,784	750.68	10,551			6,618		6,618	(636)		(2,638)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2025	11/07/2030	557	418,118	750.68	57,115			41,544		41,544	(8,431)		(5,711)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	1,882	1,412,730	750.68	35,318			25,570		25,570	12,325		(17,659)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	483	368,156	762.44	22,715			9,452		9,452	934		(11,358)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	11/07/2025	11/07/2026	563	3,785,300	6728.8	76,898			125,193		125,193	96,357		(38,449)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	11/07/2025	11/08/2026	896	6,031,474	6728.8	107,469			172,442		172,442	132,141		(53,735)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	11/07/2025	11/09/2026	794	5,342,061	6728.8	135,653			233,938		233,938	183,068		(67,827)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/06/2026	11,286	75,942,732	6728.8	2,217,083			3,504,804		3,504,804	2,673,398		(1,108,542)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/09/2026	5,080	34,182,426	6728.8	947,363			1,483,716		1,483,716	1,128,455		(473,682)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/05/2027	445	2,997,433	6728.8	165,187			227,547		227,547	113,981		(41,297)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/08/2027	101	680,245	6728.8	36,345			46,932		46,932	21,945		(9,086)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/09/2027	59	397,726	6728.8	9,193			11,504		11,504	5,184		(2,298)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/07/2025	11/07/2026	3,412	22,959,614	6728.8	256,617			291,604		291,604	195,373		(128,308)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/07/2025	11/08/2026	2,487	16,735,905	6728.8	153,764			378,615		378,615	320,954		(76,882)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/07/2025	11/09/2026	2,515	16,925,168	6728.8	186,466			441,000		441,000	371,075		(93,233)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/08/2026	44	298,734	6728.8	14,638			466		466	(5,023)		(7,319)				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)
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/09/2026	105	703,599	6728.8	46,241			34,239		34,239	16,898		(23,120)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/06/2026	378	2,543,145	6728.8	26,194			37,168		37,168	27,345		(13,097)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2025	11/09/2026	165	1,112,875	6728.8	11,451			16,221		16,221	11,927		(5,726)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/07/2025	11/06/2026	3,320	11,814,970	3558.91	228,621			259,037		259,037	173,304		(114,310)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/07/2025	11/09/2026	1,499	5,335,131	3558.91	81,633			76,267		76,267	45,654		(40,816)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/06/2026	9,095	16,088,832	1769.05	328,945			392,880		392,880	269,526		(164,472)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/09/2026	3,454	6,110,223	1769.05	122,686			146,742		146,742	100,735		(61,343)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/05/2027	1,550	2,741,774	1769.05	86,005			105,028		105,028	45,900		(21,501)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/08/2027	820	1,450,493	1769.05	45,551			55,675		55,675	24,359		(11,388)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2025	11/09/2027	937	1,657,790	1769.05	52,109			63,675		63,675	27,849		(13,027)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/07/2025	11/07/2026	44	2,052,198	46987.1	37,158			64,652		64,652	50,718		(18,579)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/07/2025	11/08/2026	14	660,073	46987.1	7,525			11,494		11,494	8,672		(3,762)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/07/2025	11/09/2026	8	387,085	46987.1	8,593			15,401		15,401	12,179		(4,297)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/07/2025	11/06/2026	77	3,640,807	46987.1	63,915			90,603		90,603	66,635		(31,957)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/07/2025	11/09/2026	37	1,748,064	46987.1	37,624			54,652		54,652	40,543		(18,812)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/10/2025	11/10/2026	6,322	1,413,190	223.52	31,514			9		9	(11,809)		(15,757)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/10/2025	11/10/2027	2,478	553,872	223.52	16,838			2,621		2,621	(8,955)		(4,209)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/10/2025	11/10/2026	421	1,060,392	2518.94	23,647			1,425		1,425	(7,442)		(11,823)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/10/2025	11/10/2027	1,107	2,789,710	2518.94	87,318			37,734		37,734	(22,297)		(21,829)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	5,631	1,954,144	347.05	44,164						(16,561)		(22,082)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	2,602	902,857	347.05	28,350			412		412	(19,079)		(7,087)				0001

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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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/10/2025	11/10/2026	5,034	1,311,538	260.54	28,198			4,749		4,749	(5,825)		(14,099)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/10/2025	11/10/2027	1,759	458,252	260.54	13,152			7,215		7,215	(1,827)		(3,288)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/10/2025	11/10/2026	858	941,554	1097.38	19,933			11,934		11,934	4,459		(9,966)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/10/2025	11/10/2027	581	637,350	1097.38	18,337			16,368		16,368	3,761		(4,584)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/10/2025	11/10/2026	1,685	1,925,816	1142.9	55,945			38,276		38,276	17,296		(27,972)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/10/2025	11/10/2027	1,444	1,650,849	1142.9	65,341			62,328		62,328	17,406		(16,335)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/10/2025	11/10/2026	866	1,045,457	1207.28	48,422			48,148		48,148	29,990		(24,211)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/10/2025	11/10/2027	749	904,190	1207.28	62,433			69,566		69,566	26,644		(15,608)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	81	850,298	10480.33	29,420			10,809		10,809	(223)		(14,710)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2027	61	638,622	10480.33	56,248			35,099		35,099	(3,571)		(14,062)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2025	11/08/2030	68	710,685	10480.33	101,202			74,887		74,887	(13,664)		(10,120)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	72	749,587	10480.33	23,537			18,849		18,849	10,022		(11,769)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	1,811	1,376,971	760.24	53,118			10,963		10,963	(8,956)		(26,559)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2027	197	149,967	760.24	8,053			5,047		5,047	(490)		(2,013)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	632	480,264	760.24	12,007			6,750		6,750	2,248		(6,003)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/10/2025	11/10/2026	520	401,659	771.68	9,881			6,770		6,770	3,065		(4,940)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/10/2025	11/10/2026	976	6,666,605	6832.43	140,270			223,631		223,631	171,030		(70,135)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/10/2025	11/10/2026	5,474	37,397,745	6832.43	1,008,347			1,548,642		1,548,642	1,170,512		(504,174)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/10/2025	11/10/2027	67	458,203	6832.43	10,652			13,007		13,007	5,683		(2,663)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	3,279	22,400,629	6832.43	222,274			153,653		153,653	70,301		(111,137)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/10/2025	11/10/2026	339	2,314,383	6832.43	23,838			33,484		33,484	24,545		(11,919)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/10/2025	11/10/2026	1,760	6,270,588	3563.6	102,364			96,863		96,863	58,477		(51,182)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2025	11/10/2026	2,739	4,850,354	1770.78	97,747			113,666		113,666	77,010		(48,874)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2025	11/10/2027	845	1,495,475	1770.78	47,556			56,484		56,484	23,789		(11,889)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/10/2025	11/10/2026	13	637,946	47368.63	14,413			24,925		24,925	19,520		(7,207)				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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2025	11/10/2026	35	1,658,865	47368.63	36,095			49,070		49,070	35,534		(18,048)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/11/2025	11/11/2026	4,512	1,010,459	223.96	22,533			5		5	(8,445)		(11,267)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/11/2025	11/11/2026	190	480,363	2522.63	10,712			575		575	(3,442)		(5,356)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	2,515	873,467	347.3	19,740						(7,403)		(9,870)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/11/2025	11/11/2026	3,471	906,841	261.28	19,497			2,541		2,541	(4,770)		(9,749)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/11/2025	11/11/2026	5,809	6,383,074	1098.76	135,130			75,959		75,959	25,286		(67,565)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/11/2025	11/11/2027	1,549	1,702,209	1098.76	48,956			42,616		42,616	8,959		(12,239)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/11/2025	11/11/2026	2,811	3,218,628	1144.86	93,533			60,283		60,283	25,208		(46,767)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/11/2025	11/11/2027	781	894,092	1144.86	35,379			32,930		32,930	8,607		(8,845)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	2,146	2,584,093	1204.02	120,621			122,037		122,037	76,805		(60,310)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2027	1,302	1,567,895	1204.02	126,199			139,373		139,373	52,611		(31,550)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	129	1,346,936	10467.81	62,691			18,202		18,202	(5,307)		(31,345)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2027	114	1,189,764	10467.81	90,658			60,687		60,687	(1,640)		(22,664)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2030	118	1,233,349	10467.81	175,752			130,743		130,743	(23,040)		(17,575)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	154	1,608,678	10467.81	50,512			41,405		41,405	22,463		(25,256)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2026	3,217	2,450,353	761.76	97,610			17,472		17,472	(19,132)		(48,805)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2027	1,445	1,101,104	761.76	87,158			48,837		48,837	(11,084)		(21,789)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2030	771	587,318	761.76	80,228			54,785		54,785	(15,414)		(8,023)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2026	1,615	1,229,886	761.76	24,598			13,312		13,312	4,088		(12,299)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/11/2025	11/11/2026	708	547,006	772.69	33,805			10,907		10,907	(1,770)		(16,902)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/11/2025	11/11/2026	635	4,347,833	6846.61	82,203			130,863		130,863	100,037		(41,101)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/11/2025	11/11/2026	6,910	47,309,490	6846.61	1,269,536			1,948,474		1,948,474	1,472,398		(634,768)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/11/2025	11/11/2027	223	1,524,540	6846.61	126,346			166,703		166,703	79,840		(31,586)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	3,270	22,386,163	6846.61	206,163			429,531		429,531	352,220		(103,082)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	80	544,595	6846.61	32,186			8,804		8,804	(3,265)		(16,093)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2026	379	2,594,896	6846.61	26,753			37,463		37,463	27,430		(13,377)				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/11/2025	11/11/2026	1,327	4,749,616	3579.36	75,478			56,629		56,629	28,324		(37,739)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2026	3,495	6,215,748	1778.41	130,196			127,040		127,040	78,216		(65,098)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2027	744	1,323,688	1778.41	41,829			46,260		46,260	17,503		(10,457)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2026	14	686,150	47927.96	7,692			11,941		11,941	9,057		(3,846)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2026	46	2,195,663	47927.96	43,042			57,272		57,272	41,131		(21,521)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	1,911	429,187	224.61	9,571			1		1	(3,588)		(4,785)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2027	1,133	254,452	224.61	7,735			1,031		1,031	(4,287)		(1,934)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	2,014	516,012	256.23	12,281			91		91	(4,514)		(6,141)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/12/2025	11/12/2027	1,048	365,319	348.71	11,471			136		136	(7,750)		(2,868)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/12/2025	11/12/2027	1,777	464,374	261.27	13,374			6,787		6,787	(2,407)		(3,343)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/12/2025	11/12/2026	3,721	4,088,860	1098.83	86,275			48,799		48,799	16,446		(43,137)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/12/2025	11/12/2026	3,253	3,724,348	1145.07	108,006			69,645		69,645	29,142		(54,003)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/12/2025	11/12/2027	466	533,245	1145.07	21,010			19,602		19,602	5,158		(5,252)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1,519	463,991	305.55	14,337			40,563		40,563	35,187		(7,169)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/12/2025	11/12/2026	989	1,190,336	1203.49	45,394			53,664		53,664	36,641		(22,697)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/12/2025	11/12/2027	572	688,022	1203.49	31,329			38,123		38,123	16,584		(7,832)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	31	319,719	10461.9	13,876			4,577		4,577	(626)		(6,938)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	2,054	1,565,355	762.19	51,707			11,390		11,390	(8,000)		(25,854)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2027	137	104,114	762.19	8,673			4,781		4,781	(1,182)		(2,168)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	887	675,841	762.19	13,517			7,276		7,276	2,207		(6,758)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/12/2025	11/12/2026	1,481	1,144,726	772.85	29,632			18,809		18,809	7,697		(14,816)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/12/2025	11/12/2027	469	362,762	772.85	29,855			22,028		22,028	1,502		(7,464)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/12/2025	11/12/2026	713	4,885,778	6850.92	95,041			147,588		147,588	111,948		(47,520)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	4,816	32,991,832	6850.92	945,460			1,411,302		1,411,302	1,056,755		(472,730)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2027	33	225,440	6850.92	14,295			18,153		18,153	8,325		(3,574)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	2,474	16,952,039	6850.92	192,601			238,940		238,940	166,715		(96,300)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/12/2025	11/12/2026	59	401,547	6850.92	23,772			7,221		7,221	(1,694)		(11,886)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	218	1,491,495	6850.92	15,347			21,503		21,503	15,747		(7,674)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/12/2025	11/12/2026	2,060	7,386,098	3584.79	122,508			91,031		91,031	45,090		(61,254)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/12/2025	11/12/2026	3,712	6,611,128	1780.91	135,582			126,743		126,743	75,900		(67,791)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/12/2025	11/12/2027	842	1,499,191	1780.91	47,075			51,079		51,079	18,716		(11,769)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/12/2025	11/12/2026	29	1,402,265	48254.82	25,233			43,265		43,265	33,803		(12,617)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/12/2025	11/12/2026	25	1,186,974	48254.82	20,757			26,310		26,310	18,526		(10,379)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	3,957	887,120	224.17	19,783			5		5	(7,414)		(9,891)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2027	2,009	450,455	224.17	13,694			1,949		1,949	(7,465)		(3,423)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2027	2,492	634,628	254.71	21,324			6,932		6,932	(7,728)		(5,331)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	1,097	2,744,894	2501.34	61,211			7,853		7,853	(15,101)		(30,606)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2027	840	2,100,145	2501.34	65,735			33,853		33,853	(11,339)		(16,434)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/13/2025	11/13/2026	3,941	1,023,669	259.73	22,009			5,119		5,119	(3,134)		(11,004)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/13/2025	11/12/2027	2,386	619,656	259.73	17,784			10,617		10,617	(1,609)		(4,446)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2025	11/13/2026	4,122	4,498,264	1091.29	94,913			76,431		76,431	40,839		(47,457)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2025	11/12/2027	1,214	1,324,321	1091.29	37,876			38,154		38,154	12,115		(9,469)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2025	11/13/2026	3,404	3,860,189	1134.15	111,945			101,026		101,026	59,046		(55,973)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2025	11/12/2027	642	727,785	1134.15	28,675			30,773		30,773	11,060		(7,169)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/13/2025	11/13/2026	1,163	1,384,180	1189.97	60,592			76,122		76,122	53,400		(30,296)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/13/2025	11/12/2027	488	580,153	1189.97	47,747			56,711		56,711	23,885		(11,937)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	62	638,933	10319.81	40,444			13,097		13,097	(2,069)		(20,222)				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/13/2025	11/12/2027	42	434,676	10319.81	38,730			27,196		27,196	569		(9,682)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/13/2025	11/13/2030	88	908,148	10319.81	129,411			102,336		102,336	(10,899)		(12,941)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/13/2025	11/13/2026	519	388,454	747.79	14,412			5,114		5,114	(291)		(7,206)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/13/2025	11/12/2027	663	495,418	747.79	43,448			26,998		26,998	(2,873)		(10,862)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/13/2025	11/13/2030	541	404,752	747.79	55,289			40,943		40,943	(7,435)		(5,529)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2025	11/13/2026	647	493,468	762.64	30,496			13,470		13,470	2,034		(15,248)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/13/2025	11/13/2026	763	5,142,238	6737.49	93,190			151,420		151,420	116,474		(46,595)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/13/2025	11/13/2026	6,800	45,812,312	6737.49	1,262,926			1,977,261		1,977,261	1,503,664		(631,463)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/13/2025	11/12/2027	362	2,440,690	6737.49	152,439			204,495		204,495	99,693		(38,110)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/13/2025	11/13/2026	2,978	20,067,220	6737.49	188,660			175,734		175,734	104,987		(94,330)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/13/2025	11/13/2026	404	2,719,728	6737.49	27,197			39,483		39,483	29,284		(13,599)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1,600	5,731,760	3581.59	101,710			84,434		84,434	46,292		(50,855)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/13/2025	11/13/2026	3,317	5,900,997	1779.11	125,667			118,985		118,985	71,860		(62,833)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/13/2025	11/12/2027	852	1,515,731	1779.11	47,594			52,626		52,626	19,905		(11,898)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	27	1,283,790	47457.22	20,780			28,657		28,657	20,865		(10,390)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/13/2026	20,692	4,617,371	223.15	102,967			58		58	(38,555)		(51,484)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/16/2026	7,919	1,767,060	223.15	39,582			31		31	(14,812)		(19,791)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/12/2027	3,669	818,717	223.15	24,889			4,117		4,117	(12,995)		(6,222)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/15/2027	3,400	758,677	223.15	23,064			3,851		3,851	(12,005)		(5,766)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/13/2026	4,997	1,270,023	254.16	30,100			692		692	(10,595)		(15,050)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/16/2026	2,347	596,621	254.16	14,200			376		376	(4,949)		(7,100)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/12/2027	2,834	720,202	254.16	24,199			8,344		8,344	(8,293)		(6,050)				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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2025	11/15/2027	2,904	738,018	254.16	24,797			8,605		8,605	(8,444)		(6,199)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	1,646	4,110,647	2497.17	91,667			13,549		13,549	(20,827)		(45,834)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	480	1,198,288	2497.17	26,722			4,204		4,204	(5,816)		(13,361)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2025	11/12/2027	1,131	2,825,169	2497.17	88,428			47,380		47,380	(13,414)		(22,107)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2025	11/15/2027	606	1,514,473	2497.17	47,403			25,517		25,517	(7,073)		(11,851)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	357	891,974	2497.17	27,919			15,052		15,052	(4,143)		(6,980)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/14/2025	11/13/2026	11,436	3,935,377	344.13	88,546						(33,205)		(44,273)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/14/2025	11/16/2026	4,849	1,668,635	344.13	37,711						(14,142)		(18,856)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/14/2025	11/12/2027	12,301	4,233,065	344.13	132,495			2,829		2,829	(88,261)		(33,124)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/14/2025	11/15/2027	3,042	1,046,679	344.13	32,866			713		713	(21,882)		(8,216)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/14/2025	11/16/2027	1,196	411,448	344.13	12,919			282		282	(8,600)		(3,230)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/14/2025	11/13/2026	18,351	4,762,126	259.5	102,386			25,632		25,632	(12,763)		(51,193)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/14/2025	11/16/2026	7,278	1,888,617	259.5	40,605			10,568		10,568	(4,659)		(20,303)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/14/2025	11/12/2027	5,863	1,521,505	259.5	43,667			26,686		26,686	(3,335)		(10,917)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/14/2025	11/15/2027	7,693	1,996,203	259.5	57,491			35,131		35,131	(4,394)		(14,373)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2025	11/13/2026	8,111	8,848,674	1091	186,707			152,200		152,200	82,185		(93,354)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2025	11/16/2026	886	967,053	1091	20,405			16,803		16,803	9,151		(10,202)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2025	11/12/2027	1,474	1,608,185	1091	45,994			46,578		46,578	14,957		(11,499)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2025	11/15/2027	624	681,302	1091	19,485			19,775		19,775	6,378		(4,871)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2025	11/13/2026	5,447	6,174,655	1133.63	178,448			163,948		163,948	97,030		(89,224)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2025	11/16/2026	385	436,006	1133.63	12,644			11,673		11,673	6,932		(6,322)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2025	11/12/2027	1,547	1,753,542	1133.63	68,914			74,631		74,631	27,252		(17,229)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2025	11/15/2027	695	787,965	1133.63	31,046			33,603		33,603	12,259		(7,761)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1,394	424,298	304.27	13,111			39,015		39,015	34,099		(6,555)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/14/2025	11/12/2027	442	134,350	304.27	6,032			12,600		12,600	8,453		(1,508)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	739	879,247	1189.73	38,137			47,447		47,447	33,146		(19,068)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/14/2025	11/12/2027	736	875,304	1189.73	58,998			72,502		72,502	31,941		(14,750)				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/13/2026	80	821,203	10324	40,943			16,133		16,133	779		(20,472)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/12/2027	69	709,666	10324	63,231			44,259		44,259	788		(15,808)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/14/2030	55	563,030	10324	80,232			63,354		63,354	(6,849)		(8,023)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/13/2026	36	366,563	10324	11,510			11,790		11,790	7,474		(5,755)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/13/2026	2,021	1,512,300	748.27	68,851			18,458		18,458	(7,361)		(34,425)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/12/2027	1,276	954,623	748.27	61,262			39,158		39,158	(2,959)		(15,315)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/13/2026	1,733	1,296,384	748.27	25,928			20,351		20,351	10,629		(12,964)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	490	373,096	762.01	14,625			9,994		9,994	4,509		(7,313)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/14/2025	11/12/2027	434	330,739	762.01	15,909			15,947		15,947	5,010		(3,977)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/14/2025	11/14/2026	526	3,541,133	6734.11	66,747			108,455		108,455	83,425		(33,373)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/14/2025	11/15/2026	905	6,093,089	6734.11	130,038			218,275		218,275	169,510		(65,019)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	651	4,384,289	6734.11	95,622			158,672		158,672	122,814		(47,811)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/14/2025	11/13/2026	12,058	81,200,257	6734.11	2,548,897			4,059,224		4,059,224	3,103,388		(1,274,448)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/14/2025	11/16/2026	5,027	33,855,181	6734.11	1,001,045			1,577,321		1,577,321	1,201,929		(500,522)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/14/2025	11/12/2027	293	1,970,187	6734.11	139,542			193,159		193,159	97,223		(34,886)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/14/2025	11/15/2027	159	1,071,154	6734.11	56,106			71,764		71,764	33,191		(14,027)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/14/2026	3,566	24,016,875	6734.11	248,670			216,165		216,165	122,914		(124,335)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/15/2026	2,865	19,294,869	6734.11	186,927			210,972		210,972	140,875		(93,464)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/16/2026	2,820	18,989,093	6734.11	207,108			338,374		338,374	260,709		(103,554)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/14/2026	68	460,521	6734.11	30,150			13,616		13,616	2,309		(15,075)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/15/2026	56	376,831	6734.11	26,382			15,547		15,547	5,654		(13,191)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2025	11/16/2026	66	441,691	6734.11	28,281			16,053		16,053	5,448		(14,141)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2025	11/13/2026	274	1,847,693	6734.11	18,584			26,829		26,829	19,860		(9,292)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	285	1,919,559	6734.11	19,288			27,798		27,798	20,565		(9,644)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/14/2025	11/13/2026	2,772	9,908,096	3574.63	181,240			167,080		167,080	99,114		(90,620)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/14/2025	11/16/2026	1,372	4,903,064	3574.63	81,979			70,310		70,310	39,568		(40,989)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2025	11/13/2026	7,867	13,967,080	1775.45	267,243			294,267		294,267	194,051		(133,622)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	3,449	6,124,265	1775.45	117,927			128,834		128,834	84,612		(58,964)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2025	11/12/2027	1,842	3,269,589	1775.45	103,973			117,911		117,911	46,429		(25,993)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2025	11/15/2027	1,127	2,000,901	1775.45	63,629			72,316		72,316	28,571		(15,907)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2027	521	924,141	1775.45	29,388			33,424		33,424	13,220		(7,347)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/14/2025	11/14/2026	51	2,390,634	47147.48	41,375			72,896		72,896	57,380		(20,687)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/14/2025	11/15/2026	9	443,898	47147.48	9,712			17,652		17,652	14,010		(4,856)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	11	523,435	47147.48	5,799			9,104		9,104	6,930		(2,899)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/14/2025	11/13/2026	74	3,492,305	47147.48	68,625			94,048		94,048	68,313		(34,312)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	26	1,238,401	47147.48	24,405			33,676		33,676	24,524		(12,203)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2026	4,103	915,608	223.13	20,418			18		18	7,639		(10,209)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2027	379	940,846	2483.46	29,448			18,044		18,044	2,202		(7,362)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	2,273	777,785	342.11	17,578						6,592		(8,789)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2027	1,271	434,821	342.11	13,653			383		383	9,003		(3,413)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/17/2025	11/17/2026	3,823	991,179	259.25	21,310			6,037		6,037	1,954		(10,655)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/17/2025	11/17/2027	2,782	721,306	259.25	20,701			13,036		13,036	1,196		(5,175)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2025	11/17/2026	941	1,022,794	1087.27	21,581			20,650		20,650	12,557		(10,790)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2025	11/17/2027	475	516,551	1087.27	14,773			16,052		16,052	5,895		(3,693)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2025	11/17/2026	1,762	1,988,285	1128.35	57,660			61,231		61,231	39,609		(28,830)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2025	11/17/2027	390	439,713	1128.35	17,325			20,039		20,039	8,128		(4,331)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2026	1,890	2,238,821	1184.53	85,432			114,965		114,965	82,928		(42,716)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2027	36	372,231	10285.42	33,203			24,043		24,043	1,216		(8,301)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2025	11/15/2030	60	614,705	10285.42	87,534			70,286		70,286	6,307		(8,753)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	1,078	798,000	740.55	15,561			8,874		8,874	3,039		(7,781)				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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2027	617	457,280	740.55	40,103			27,096		27,096	(476)		(10,026)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	541	400,786	740.55	10,020			9,360		9,360	5,602		(5,010)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2026	1,216	920,215	756.83	20,558			20,969		20,969	13,260		(10,279)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	924	6,165,915	6672.41	128,910			218,787		218,787	170,446		(64,455)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/17/2025	11/17/2026	4,724	31,519,863	6672.41	876,998			1,396,758		1,396,758	1,067,884		(438,499)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/17/2025	11/17/2027	124	828,848	6672.41	36,601			48,267		48,267	23,103		(9,150)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2025	11/17/2026	2,684	17,910,661	6672.41	171,985			324,300		324,300	259,806		(85,993)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2025	11/17/2026	512	3,415,068	6672.41	34,902			49,597		49,597	36,508		(17,451)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/17/2025	11/17/2026	2,099	7,481,796	3564.49	115,431			110,084		110,084	66,797		(57,716)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2025	11/17/2026	2,209	3,909,486	1769.81	81,893			96,445		96,445	65,735		(40,946)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2025	11/17/2027	1,234	2,183,400	1769.81	68,777			83,670		83,670	36,386		(17,194)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	8	367,808	46590.24	8,713			14,621		14,621	11,354		(4,357)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	45	2,088,707	46590.24	41,960			60,366		60,366	44,631		(20,980)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	4,983	1,112,402	223.24	24,807			22		22	9,280		(12,403)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	1,347	300,757	223.24	9,143			1,521		1,521	4,765		(2,286)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	2,541	642,689	252.89	15,296			756		756	4,980		(7,648)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	742	1,837,759	2476.78	40,982			12,085		12,085	3,283		(20,491)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	280	694,730	2476.78	21,745			14,167		14,167	783		(5,436)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/18/2025	11/18/2026	2,579	874,806	339.23	19,771						7,414		(9,885)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/18/2025	11/18/2026	3,794	982,965	259.07	21,134			6,384		6,384	1,541		(10,567)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/18/2025	11/18/2026	4,655	5,047,956	1084.31	106,512			113,803		113,803	73,861		(53,256)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/18/2025	11/18/2027	1,060	1,149,172	1084.31	32,981			37,636		37,636	14,961		(8,245)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/18/2025	11/18/2026	2,900	3,259,273	1124.02	94,519			111,651		111,651	76,206		(47,259)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/18/2025	11/18/2026	1,129	1,330,194	1178.3	60,383			82,083		82,083	59,439		(30,192)				0001

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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/18/2025	11/18/2027	308	362,760	1178.3	29,855			37,989		37,989	17,464		(7,464)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	119	1,217,976	10214.02	55,735			31,091		31,091	10,191		(27,867)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	234	2,391,327	10214.02	182,143			147,722		147,722	22,499		(45,536)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2030	230	2,344,834	10214.02	334,139			279,958		279,958	(12,413)		(33,414)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	85	872,433	10214.02	30,710			35,861		35,861	24,345		(15,355)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	3,240	2,377,705	733.76	98,440			49,703		49,703	12,788		(49,220)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	1,441	1,057,434	733.76	84,129			63,164		63,164	5,326		(21,032)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2030	1,674	1,228,521	733.76	167,816			134,854		134,854	(11,985)		(16,782)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	3,222	2,364,085	733.76	47,282			50,279		50,279	32,549		(23,641)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/18/2025	11/18/2026	1,330	1,001,138	752.64	44,486			31,949		31,949	15,267		(22,243)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/18/2025	11/18/2027	394	296,819	752.64	11,398			12,481		12,481	4,645		(2,849)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/18/2025	11/18/2026	1,054	6,973,835	6617.32	138,361			244,925		244,925	193,039		(69,180)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/18/2025	11/18/2026	5,955	39,406,506	6617.32	1,111,571			1,816,089		1,816,089	1,399,250		(555,785)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/18/2025	11/18/2027	396	2,623,683	6617.32	195,505			279,723		279,723	145,313		(48,876)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/18/2025	11/18/2026	3,820	25,277,805	6617.32	260,010			498,293		498,293	400,789		(130,005)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/18/2025	11/18/2026	344	2,276,828	6617.32	23,228			33,137		33,137	24,426		(11,614)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/18/2025	11/18/2026	1,768	6,302,095	3565.43	108,239			112,277		112,277	71,687		(54,119)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2025	11/18/2026	4,510	7,983,728	1770.07	169,536			199,663		199,663	136,087		(84,768)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2025	11/18/2027	1,173	2,076,272	1770.07	66,233			79,411		79,411	33,875		(16,558)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/18/2025	11/18/2026	28	1,305,122	46091.74	20,499			32,986		32,986	25,299		(10,249)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/18/2025	11/18/2026	73	3,385,395	46091.74	54,519			79,048		79,048	58,604		(27,260)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	2,948	657,904	223.2	14,671			15		15	(5,487)		(7,336)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/19/2025	11/19/2026	1,252	424,525	339.17	9,594						(3,598)		(4,797)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/19/2025	11/19/2026	1,891	489,655	259	10,528			3,274		3,274	(674)		(5,264)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/19/2025	11/19/2026	4,901	5,320,017	1085.56	112,625			114,925		114,925	72,690		(56,312)				0001

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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/19/2025	11/19/2026	2,161	2,432,749	1125.85	70,671			79,933		79,933	53,432		(35,336)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/19/2025	11/19/2026	1,193	1,409,932	1181.87	54,386			75,157		75,157	54,763		(27,193)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/19/2025	11/19/2027	391	462,500	1181.87	38,064			47,507		47,507	21,338		(9,516)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	43	441,829	10242.94	13,785			9,750		9,750	4,580		(6,893)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2030	113	1,159,459	10242.94	165,223			136,036		136,036	(8,534)		(16,522)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	1,075	791,714	736.39	20,110			12,498		12,498	4,957		(10,055)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	253	186,536	736.39	10,017			7,830		7,830	943		(2,504)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2030	611	450,000	736.39	61,425			48,664		48,664	(5,083)		(6,143)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	9,832	7,240,117	736.39	144,802			146,535		146,535	92,234		(72,401)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/19/2025	11/19/2027	478	360,551	754.77	29,673			26,433		26,433	6,033		(7,418)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	754	5,011,355	6642.16	99,154			167,536		167,536	130,353		(49,577)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/19/2025	11/19/2026	5,609	37,254,994	6642.16	1,054,323			1,691,860		1,691,860	1,296,489		(527,162)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/19/2025	11/19/2026	3,049	20,253,533	6642.16	179,091			267,396		267,396	200,237		(89,545)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	98	649,515	6642.16	42,218			28,774		28,774	12,943		(21,109)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	128	849,359	6642.16	8,494			12,336		12,336	9,151		(4,247)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/19/2025	11/19/2026	1,312	4,667,482	3557.09	79,265			89,840		89,840	60,116		(39,632)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/19/2025	11/19/2026	5,705	10,073,170	1765.74	206,793			265,819		265,819	188,271		(103,397)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/19/2025	11/19/2027	853	1,505,963	1765.74	48,341			60,166		60,166	26,931		(12,085)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	10	482,795	46138.77	5,480			8,396		8,396	6,341		(2,740)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	29	1,351,813	46138.77	24,107			34,873		34,873	25,833		(12,053)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2025	11/20/2026	8,380	1,871,193	223.28	41,728			45		45	(15,603)		(20,864)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	2,299	513,369	223.28	15,606			2,590		2,590	(8,140)		(3,902)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2025	11/20/2026	2,062	519,524	251.94	12,365			938		938	(3,698)		(6,182)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	2,120	534,017	251.94	17,943			7,881		7,881	(4,455)		(4,486)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2025	11/20/2026	315	773,857	2460.14	17,257			7,815		7,815	1,343		(8,629)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	3,661	1,239,054	338.44	28,003						(10,501)		(14,001)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2027	1,762	596,414	338.44	18,727			817		817	(12,058)		(4,682)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/20/2025	11/20/2026	5,078	1,307,408	257.45	28,109			13,161		13,161	2,620		(14,055)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/20/2025	11/19/2027	2,509	645,860	257.45	18,536			13,907		13,907	1,164		(4,634)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/20/2025	11/20/2026	5,985	6,463,253	1079.96	136,827			169,171		169,171	117,860		(68,414)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/20/2025	11/19/2027	605	653,554	1079.96	18,803			23,072		23,072	10,145		(4,701)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/20/2025	11/20/2026	3,714	4,150,644	1117.67	120,576			164,202		164,202	118,986		(60,288)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/20/2025	11/19/2027	577	644,949	1117.67	25,521			33,415		33,415	15,870		(6,380)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	1,435	430,081	299.68	13,290			46,672		46,672	41,689		(6,645)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	2,857	3,320,156	1162.09	136,804			220,083		220,083	168,781		(68,402)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2027	1,176	1,366,976	1162.09	112,502			156,570		156,570	79,225		(28,126)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2025	11/20/2026	96	970,767	10118.63	35,538			29,288		29,288	15,961		(17,769)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2025	11/19/2027	79	800,717	10118.63	69,466			58,851		58,851	11,093		(17,366)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2025	11/20/2030	241	2,439,838	10118.63	347,677			308,646		308,646	4,429		(34,768)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2025	11/20/2026	1,066	772,441	724.38	17,222			14,395		14,395	7,937		(8,611)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2025	11/19/2027	596	431,885	724.38	37,876			30,688		30,688	4,648		(9,469)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2025	11/20/2030	2,774	2,009,351	724.38	274,477			235,538		235,538	(4,630)		(27,448)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2025	11/20/2026	906	656,236	724.38	29,531			36,514		36,514	25,440		(14,765)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/20/2025	11/20/2026	922	6,030,226	6538.76	120,798			219,055		219,055	173,756		(60,399)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	7,368	48,179,161	6538.76	1,445,789			2,412,214		2,412,214	1,870,044		(722,894)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	65	423,609	6538.76	60,623			99,614		99,614	57,936		(15,156)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2030	21	137,033	6538.76	36,075			49,908		49,908	18,342		(3,608)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/20/2025	11/20/2026	3,025	19,778,922	6538.76	168,670			140,791		140,791	77,540		(84,335)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/20/2025	11/20/2026	575	3,760,195	6538.76	38,478			54,849		54,849	40,420		(19,239)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1,743	6,194,331	3553.74	112,467			139,726		139,726	97,551		(56,233)				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/20/2025	11/20/2026	4,069	7,176,826	1763.88	155,126			203,726		203,726	145,554		(77,563)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/20/2025	11/19/2027	302	532,732	1763.88	16,675			21,675		21,675	10,211		(4,169)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/20/2025	11/20/2026	42	1,902,557	45752.26	34,996			59,491		59,491	46,368		(17,498)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/20/2025	11/20/2026	24	1,117,139	45752.26	19,879			27,947		27,947	20,492		(9,939)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2025	11/20/2026	15,512	3,474,681	224	77,485			49		49	(29,008)		(38,743)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2025	11/23/2026	5,476	1,226,645	224	27,477			23		23	(10,280)		(13,738)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2025	11/19/2027	3,580	801,857	224	24,376			3,643		3,643	(13,116)		(6,094)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2025	11/22/2027	3,591	804,452	224	24,536			3,691		3,691	(13,177)		(6,134)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2025	11/20/2026	4,388	1,109,752	252.88	26,301			1,402		1,402	(8,460)		(13,151)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2025	11/22/2027	1,761	445,268	252.88	15,006			6,011		6,011	(4,305)		(3,751)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2025	11/20/2026	1,975	4,896,779	2479.38	109,198			30,787		30,787	(10,162)		(54,599)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2025	11/19/2027	760	1,884,775	2479.38	58,993			37,600		37,600	(2,958)		(14,748)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2025	11/22/2027	1,452	3,599,790	2479.38	113,033			72,091		72,091	(5,620)		(28,258)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	12,786	4,333,181	338.91	97,497						(36,561)		(48,748)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	2,045	693,221	338.91	21,767			900		900	(14,065)		(5,442)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/21/2025	11/22/2027	4,123	1,397,410	338.91	43,879			1,841		1,841	(28,326)		(10,970)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	18,738	4,849,427	258.8	104,263			34,659		34,659	(4,440)		(52,131)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/21/2025	11/23/2026	4,051	1,048,289	258.8	22,643			7,702		7,702	(790)		(11,322)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/21/2025	11/19/2027	4,318	1,117,563	258.8	32,186			21,168		21,168	(960)		(8,046)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	10,692	2,766,980	258.8	79,689			52,572		52,572	(2,214)		(19,922)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2025	11/20/2026	11,783	12,779,848	1084.59	270,422			286,351		286,351	184,942		(135,211)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2025	11/19/2027	1,292	1,401,532	1084.59	40,336			45,705		45,705	17,974		(10,084)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2025	11/22/2027	1,203	1,304,623	1084.59	37,612			42,619		42,619	16,761		(9,403)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2025	11/20/2026	9,443	10,616,875	1124.3	308,208			362,416		362,416	246,838		(154,104)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2025	11/19/2027	875	983,233	1124.3	38,936			47,108		47,108	20,340		(9,734)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2025	11/22/2027	671	753,909	1124.3	29,908			36,181		36,181	15,619		(7,477)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	11/21/2025	11/19/2027	2,295	689,062	300.18	31,008			73,267		73,267	51,949		(7,752)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	862	1,004,588	1165.76	54,698			82,323		82,323	61,812		(27,349)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2025	11/19/2027	1,541	1,796,236	1165.76	131,712			181,149		181,149	90,597		(32,928)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	37	373,980	10138.92	23,636			12,000		12,000	3,137		(11,818)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2027	41	411,076	10138.92	36,627			30,171		30,171	4,990		(9,157)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2025	11/21/2030	94	948,103	10138.92	135,105			118,530		118,530	313		(13,510)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	2,582	1,877,520	727.1	76,186			45,335		45,335	16,765		(38,093)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	1,171	851,556	727.1	17,031			20,195		20,195	13,809		(8,516)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1,319	986,871	748.19	38,477			31,331		31,331	16,902		(19,238)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2025	11/19/2027	824	616,401	748.19	48,754			47,167		47,167	13,648		(12,188)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2025	11/21/2026	442	2,921,087	6602.99	40,796			68,308		68,308	53,009		(20,398)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2025	11/22/2026	737	4,868,384	6602.99	108,639			191,134		191,134	150,394		(54,319)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	711	4,692,454	6602.99	107,334			185,905		185,905	145,655		(53,667)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	12,803	84,536,007	6602.99	2,563,985			4,199,782		4,199,782	3,238,288		(1,281,993)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/21/2025	11/23/2026	3,529	23,299,037	6602.99	703,834			1,151,422		1,151,422	887,484		(351,917)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/21/2025	11/19/2027	522	3,447,483	6602.99	215,124			299,688		299,688	151,790		(53,781)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/21/2025	11/22/2027	344	2,270,705	6602.99	132,436			177,221		177,221	86,172		(33,109)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2025	11/21/2026	3,926	25,925,161	6602.99	319,435			551,422		551,422	431,633		(159,718)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2025	11/22/2026	2,766	18,263,204	6602.99	160,729			162,949		162,949	102,675		(80,365)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2025	11/23/2026	2,518	16,627,753	6602.99	168,146			113,301		113,301	50,246		(84,073)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	173	1,143,568	6602.99	67,398			17,691		17,691	(7,583)		(33,699)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	575	3,799,893	6602.99	38,531			55,262		55,262	40,813		(19,265)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/21/2025	11/23/2026	225	1,486,048	6602.99	15,054			21,565		21,565	15,920		(7,527)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	2,908	10,426,468	3585.07	191,384			175,974		175,974	104,205		(95,692)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/21/2025	11/23/2026	1,477	5,295,250	3585.07	84,439			70,651		70,651	38,986		(42,220)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2025	11/20/2026	9,558	17,005,637	1779.23	333,276			336,243		336,243	211,265		(166,638)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2025	11/23/2026	2,230	3,967,343	1779.23	78,616			79,067		79,067	49,586		(39,308)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2025	11/19/2027	1,274	2,266,104	1779.23	69,796			79,002		79,002	31,017		(17,449)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2025	11/22/2027	1,476	2,626,587	1779.23	81,424			91,777		91,777	35,798		(20,356)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2025	11/23/2027	246	437,134	1779.23	13,507			15,286		15,286	5,999		(3,377)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2026	24	1,106,773	46245.41	14,458			20,697		20,697	15,276		(7,229)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	19	861,735	46245.41	19,975			34,234		34,234	26,743		(9,988)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	74	3,401,184	46245.41	61,608			87,417		87,417	64,314		(30,804)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	22	1,029,120	46245.41	25,677			37,607		37,607	27,978		(12,838)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2025	11/24/2026	5,047	1,131,851	224.24	25,240			20		20	9,445		(12,620)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2025	11/24/2026	2,586	656,440	253.88	15,623			640		640	5,219		(7,812)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2025	11/24/2027	1,815	460,778	253.88	15,528			5,635		5,635	5,041		(3,882)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2025	11/24/2026	647	1,612,655	2493.41	35,962			7,281		7,281	6,205		(17,981)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2025	11/24/2027	532	1,327,393	2493.41	41,547			23,473		23,473	5,090		(10,387)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/24/2025	11/24/2026	3,156	822,853	260.73	17,691			3,520		3,520	3,114		(8,846)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/24/2025	11/24/2027	1,697	442,473	260.73	12,743			6,952		6,952	1,809		(3,186)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/24/2025	11/24/2026	1,879	2,048,466	1090.12	43,387			37,795		37,795	21,525		(21,693)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/24/2025	11/24/2027	1,599	1,742,910	1090.12	50,213			51,717		51,717	17,195		(12,553)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/24/2025	11/24/2026	1,025	1,160,909	1132.42	33,748			32,760		32,760	20,105		(16,874)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/24/2025	11/24/2027	575	650,833	1132.42	25,793			28,341		28,341	10,608		(6,448)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/24/2025	11/24/2026	1,522	1,798,232	1181.78	46,026			77,436		77,436	60,176		(23,013)				0001

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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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/24/2025	11/24/2027	385	454,825	1181.78	28,531			37,563		37,563	17,948		(7,133)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2027	105	1,076,064	10247.51	88,939			68,914		68,914	7,768		(22,235)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2025	11/22/2030	39	396,053	10247.51	56,398			46,373		46,373	(2,975)		(5,640)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2027	742	544,111	733.54	47,719			34,980		34,980	2,173		(11,930)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2026	707	518,685	733.54	10,374			10,984		10,984	7,094		(5,187)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/24/2025	11/24/2026	441	333,444	755.75	13,071			10,967		10,967	6,066		(6,536)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/24/2025	11/24/2026	726	4,865,909	6705.12	98,705			165,270		165,270	128,256		(49,352)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2025	11/24/2026	5,076	34,037,172	6705.12	996,879			1,573,741		1,573,741	1,199,912		(498,439)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2025	11/24/2027	107	717,258	6705.12	45,130			59,399		59,399	28,372		(11,282)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/24/2025	11/24/2026	2,157	14,462,516	6705.12	143,843			64,185		64,185	10,244		(71,922)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2026	104	696,868	6705.12	44,816			14,390		14,390	(2,415)		(22,408)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	322	2,157,021	6705.12	21,484			31,085		31,085	23,028		(10,742)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/24/2025	11/24/2026	1,608	5,755,013	3577.98	85,710			74,978		74,978	42,837		(42,855)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2026	2,145	3,808,085	1775.11	73,288			81,352		81,352	53,869		(36,644)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2027	607	1,076,930	1775.11	33,441			39,310		39,310	16,319		(8,360)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2025	11/24/2026	8	380,792	46448.27	9,379			17,016		17,016	13,499		(4,689)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2025	11/24/2026	39	1,831,718	46448.27	34,725			49,157		49,157	36,135		(17,363)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2025	11/25/2026	2,714	691,266	254.72	16,452			497		497	(5,672)		(8,226)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2025	11/25/2026	217	543,776	2505.78	12,126			1,734		1,734	(2,814)		(6,063)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/25/2025	11/25/2026	3,487	1,189,295	341.09	26,878						(10,079)		(13,439)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/25/2025	11/24/2027	3,773	1,286,794	341.09	40,405			1,331		1,331	(26,447)		(10,101)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/25/2025	11/25/2026	5,817	6,363,361	1093.96	134,267			101,072		101,072	50,722		(67,133)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/25/2025	11/24/2027	1,877	2,052,986	1093.96	58,921			56,825		56,825	16,317		(14,730)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/25/2025	11/25/2026	2,419	2,753,040	1138.03	79,838			67,168		67,168	37,229		(39,919)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	2,424	733,091	302.46	22,653			72,103		72,103	63,608		(11,326)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/25/2025	11/25/2026	1,770	2,094,451	1183.35	81,418			108,532		108,532	78,000		(40,709)				0001

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Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/25/2025	11/24/2027	692	819,409	1183.35	67,437			83,706		83,706	37,343		(16,859)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/25/2025	11/25/2026	167	1,716,180	10275.12	78,924			40,945		40,945	11,349		(39,462)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/25/2025	11/24/2027	125	1,280,793	10275.12	113,203			83,855		83,855	6,028		(28,301)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/25/2025	11/25/2030	97	993,635	10275.12	141,593			114,461		114,461	(9,433)		(14,159)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/25/2025	11/25/2026	44	453,914	10275.12	15,978			17,155		17,155	11,163		(7,989)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	3,109	2,293,788	737.78	72,275			37,350		37,350	10,246		(36,138)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/25/2025	11/24/2027	2,066	1,524,017	737.78	132,796			93,540		93,540	2,243		(33,199)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2030	1,386	1,022,667	737.78	139,594			109,836		109,836	(12,308)		(13,959)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	1,573	1,160,289	737.78	23,206			22,776		22,776	14,074		(11,603)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/25/2025	11/25/2026	1,364	1,037,153	760.65	37,694			25,433		25,433	11,298		(18,847)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	11/25/2025	11/25/2026	607	4,109,613	6765.88	81,802			132,567		132,567	101,891		(40,901)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2025	11/25/2026	5,478	37,062,248	6765.88	1,030,159			1,600,779		1,600,779	1,214,469		(515,080)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2027	252	1,703,075	6765.88	140,692			195,746		195,746	99,021		(35,173)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/25/2025	11/25/2026	3,039	20,558,609	6765.88	207,753			133,791		133,791	55,884		(103,876)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	401	2,715,369	6765.88	27,208			38,923		38,923	28,720		(13,604)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	1,564	5,632,999	3602.2	85,833			57,013		57,013	24,826		(42,917)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	4,120	7,362,542	1786.92	149,441			126,773		126,773	70,733		(74,720)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/25/2025	11/24/2027	789	1,409,166	1786.92	43,825			45,496		45,496	15,367		(10,956)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2025	11/25/2026	34	1,621,342	47112.45	25,761			43,148		43,148	33,487		(12,881)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2025	11/25/2026	35	1,636,096	47112.45	26,329			35,137		35,137	25,263		(13,165)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	3,415	769,006	225.19	17,149			8		8	(6,423)		(8,574)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	3,674	827,402	225.19	18,534			10		10	(6,940)		(9,267)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/26/2025	11/26/2027	2,410	542,809	225.19	16,556			2,118		2,118	(9,264)		(4,139)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2025	11/25/2026	366	920,054	2512.02	20,517			2,413		2,413	(5,281)		(10,259)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2025	11/27/2026	247	619,551	2512.02	13,816			1,693		1,693	(3,488)		(6,908)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2025	11/26/2027	381	957,140	2512.02	30,054			14,254		14,254	(6,408)		(7,514)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/26/2025	11/25/2026	1,222	417,698	341.81	9,398						(3,524)		(4,699)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/26/2025	11/25/2026	2,312	606,128	262.22	13,032			1,617		1,617	(3,270)		(6,516)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/26/2025	11/25/2026	6,906	7,571,270	1096.28	160,208			109,043		109,043	48,965		(80,104)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/26/2025	11/27/2026	3,472	3,806,094	1096.28	80,727			55,301		55,301	25,028		(40,364)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/26/2025	11/26/2027	1,525	1,672,209	1096.28	48,176			44,415		44,415	11,294		(12,044)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/26/2025	11/25/2026	3,663	4,180,982	1141.49	121,374			92,590		92,590	47,075		(60,687)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/26/2025	11/27/2026	755	861,517	1141.49	25,079			19,225		19,225	9,820		(12,539)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/26/2025	11/26/2027	500	570,691	1141.49	22,622			22,214		22,214	6,662		(5,656)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/26/2025	11/26/2027	2,265	686,010	302.92	30,870			67,195		67,195	45,972		(7,718)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/26/2025	11/25/2026	579	688,965	1188.98	42,509			47,195		47,195	31,254		(21,255)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/26/2025	11/26/2027	384	456,014	1188.98	37,530			45,195		45,195	19,393		(9,382)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2025	11/26/2030	42	431,583	10318.09	61,501			48,836		48,836	(4,977)		(6,150)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2025	11/25/2026	1,292	957,693	741.39	37,009			17,666		17,666	3,787		(18,505)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2025	11/25/2026	895	663,377	741.39	13,268			12,175		12,175	7,199		(6,634)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/26/2025	11/25/2026	843	644,148	764.4	13,631			12,341		12,341	7,230		(6,816)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/26/2025	11/26/2026	439	2,989,790	6812.61	46,118			81,146		81,146	63,852		(23,059)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	336	2,286,979	6812.61	41,004			61,230		61,230	45,853		(20,502)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/26/2025	11/25/2026	4,935	33,617,135	6812.61	973,238			1,488,783		1,488,783	1,123,819		(486,619)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/26/2025	11/27/2026	3,519	23,975,440	6812.61	668,327			1,008,442		1,008,442	757,820		(334,164)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/26/2025	11/26/2027	128	874,267	6812.61	78,448			107,871		107,871	53,938		(19,612)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/26/2025	11/26/2026	2,142	14,593,634	6812.61	166,155			25,994		25,994	(36,314)		(83,078)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/26/2025	11/27/2026	2,002	13,636,749	6812.61	138,800			306		306	(51,744)		(69,400)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2025	11/26/2026	69	468,232	6812.61	28,216			799		799	(9,781)		(14,108)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2025	11/27/2026	71	484,881	6812.61	29,272			190		190	(10,787)		(14,636)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/26/2025	11/25/2026	221	1,502,308	6812.61	15,291			21,450		21,450	15,716		(7,645)				0001

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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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/26/2025	11/27/2026	70	476,294	6812.61	4,849			6,788		6,788	4,969		(2,425)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/26/2025	11/25/2026	337	1,216,096	3610.29	17,612			9,845		9,845	3,241		(8,806)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/26/2025	11/27/2026	455	1,642,862	3610.29	27,449			17,964		17,964	7,671		(13,724)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/26/2025	11/25/2026	4,462	7,990,738	1790.73	164,334			125,188		125,188	63,563		(82,167)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/26/2025	11/27/2026	2,597	4,651,005	1790.73	97,494			75,650		75,650	39,089		(48,747)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/26/2025	11/26/2027	737	1,320,476	1790.73	41,331			41,000		41,000	12,585		(10,333)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	7	350,658	47427.12	4,036			6,092		6,092	4,578		(2,018)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	8	372,284	47427.12	4,348			5,764		5,764	4,133		(2,174)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	29	1,378,910	47427.12	23,564			31,138		31,138	22,302		(11,782)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	20,119	4,532,646	225.29	101,078			51		51	(37,853)		(50,539)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	4,542	1,023,339	225.29	22,923			15		15	(8,581)		(11,461)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	4,884	1,100,250	225.29	33,448			4,229		4,229	(18,766)		(8,362)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	3,772	849,900	225.29	25,922			3,301		3,301	(14,520)		(6,480)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	10,646	2,724,320	255.89	64,566			1,299		1,299	(22,913)		(32,283)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	2,330	596,179	255.89	20,032			5,915		5,915	(7,856)		(5,008)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	1,470	376,085	255.89	12,674			3,766		3,766	(4,948)		(3,169)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1,898	4,771,276	2513.2	106,399			12,562		12,562	(27,337)		(53,200)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	144	360,755	2513.2	8,081			1,008		1,008	(2,023)		(4,040)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	2,797	7,028,501	2513.2	219,992			103,488		103,488	(47,756)		(54,998)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	419	1,053,879	2513.2	33,092			15,596		15,596	(7,154)		(8,273)				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	431	1,082,082	2513.2	33,977			16,040		16,040	(7,319)		(8,494)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/28/2025	11/27/2026	15,424	4,046,542	262.35	87,001			10,713		10,713	(21,912)		(43,500)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/28/2025	11/30/2026	4,413	1,157,870	262.35	25,010			3,236		3,236	(6,143)		(12,505)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/28/2025	11/26/2027	8,878	2,329,173	262.35	67,080			30,950		30,950	(15,168)		(16,770)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/28/2025	11/29/2027	4,440	1,164,796	262.35	33,546			15,545		15,545	(7,518)		(8,387)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/28/2025	11/30/2027	1,608	421,906	262.35	12,151			5,639		5,639	(2,715)		(3,038)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/27/2026	6,922	7,599,892	1097.87	160,358			103,092		103,092	42,958		(80,179)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/30/2026	951	1,044,507	1097.87	22,039			14,371		14,371	6,106		(11,020)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/26/2027	2,695	2,958,477	1097.87	84,612			76,285		76,285	18,114		(21,153)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/29/2027	594	651,722	1097.87	18,704			16,846		16,846	3,987		(4,676)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/30/2027	659	723,487	1097.87	20,764			18,716		18,716	4,441		(5,191)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/27/2026	5,192	5,938,216	1143.76	172,208			124,156		124,156	59,578		(86,104)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/30/2026	962	1,099,794	1143.76	31,894			23,280		23,280	11,319		(15,947)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/26/2027	2,290	2,619,558	1143.76	103,211			99,050		99,050	28,093		(25,803)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	174	129,727	744.32	5,059			3,609		3,609	131		(1,265)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2030	820	610,031	744.32	83,269			63,129		63,129	(9,732)		(8,327)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/28/2025	11/27/2026	493	377,817	766.96	23,311			10,339		10,339	1,597		(11,656)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	11/28/2025	11/28/2026	119	815,428	6849.09	8,204			12,720		12,720	9,643		(4,102)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	11/28/2025	11/29/2026	990	6,783,632	6849.09	143,746			228,277		228,277	174,372		(71,873)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	11/28/2025	11/30/2026	976	6,684,159	6849.09	143,090			234,123		234,123	180,464		(71,545)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	11,202	76,722,289	6849.09	2,442,073			3,681,937		3,681,937	2,766,160		(1,221,037)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	4,990	34,174,924	6849.09	992,375			1,472,786		1,472,786	1,100,646		(496,187)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/28/2025	11/26/2027	334	2,287,726	6849.09	109,878			137,820		137,820	62,279		(27,469)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/28/2025	11/29/2027	238	1,627,784	6849.09	93,267			124,058		124,058	59,937		(23,317)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/28/2026	1,691	11,581,618	6849.09	149,409			4,210		4,210	(51,818)		(74,705)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/29/2026	2,622	17,959,694	6849.09	190,008			1,066		1,066	(70,187)		(95,004)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/30/2026	2,399	16,431,260	6849.09	195,417						(73,282)		(97,709)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2025	11/28/2026	87	597,802	6849.09	28,850						(10,819)		(14,425)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2025	11/27/2026	313	2,140,896	6849.09	22,239			30,405		30,405	22,065		(11,119)				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	267	1,831,068	6849.09	19,006			25,931		25,931	18,803		(9,503)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/27/2026	2,780	10,051,879	3616.38	195,822			138,739		138,739	65,306		(97,911)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2025	11/30/2026	1,392	5,035,751	3616.38	80,623			47,271		47,271	17,037		(40,312)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2025	11/27/2026	8,250	14,795,277	1793.33	287,408			216,885		216,885	109,107		(143,704)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	1,864	3,343,339	1793.33	68,735			50,626		50,626	24,851		(34,367)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2025	11/26/2027	1,788	3,206,019	1793.33	101,310			96,785		96,785	27,134		(25,328)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2025	11/29/2027	1,249	2,239,994	1793.33	70,784			67,805		67,805	19,141		(17,696)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2027	596	1,069,051	1793.33	33,889			32,389		32,389	9,091		(8,472)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/28/2025	11/28/2026	8	399,386	47716.42	9,881			17,499		17,499	13,794		(4,940)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/28/2025	11/29/2026	32	1,526,218	47716.42	24,436			41,108		41,108	31,944		(12,218)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	31	1,467,401	47716.42	26,455			45,255		45,255	35,335		(13,228)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	46	2,171,588	47716.42	38,336			48,518		48,518	34,142		(19,168)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	39	1,842,700	47716.42	42,932			53,879		53,879	37,780		(21,466)				0001
UST 4.250% 08/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/05/2025	11/06/2026	64,090	6,408,953	100	132,000			3,002		3,002	(46,498)		(66,000)				0001
UST 4.250% 08/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/05/2025	11/06/2026	76,645	7,511,251	98	74,000			195,574		195,574	167,824		(37,000)				0001
UST 4.250% 08/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/12/2025	11/13/2026	68,484	6,848,378	100	124,000			2,380		2,380	(44,120)		(62,000)				0001
UST 4.250% 08/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/12/2025	11/13/2026	72,078	7,063,609	98	62,000			183,033		183,033	159,783		(31,000)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/19/2025	11/20/2026	66,016	6,601,560	100	115,600			12,530		12,530	(30,820)		(57,800)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/19/2025	11/20/2026	70,281	6,887,537	98	59,000			174,816		174,816	152,691		(29,500)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	91,575	9,157,503	100	167,000			11,844		11,844	(50,781)		(83,500)				0001

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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)
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	67,197	6,585,290	98	58,000			170,699		170,699	148,949		(29,000)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2026	4,941	1,109,926	224.62	24,751			28		28	(11,317)		(12,376)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2027	1,933	493,116	255.15	16,618			5,356		5,356	(6,761)		(4,155)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2026	307	769,069	2504.09	17,150			2,857		2,857	(5,003)		(8,575)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2027	1,623	4,063,857	2504.09	127,199			65,769		65,769	(26,980)		(31,800)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2025	11/25/2026	9,261	3,156,683	340.87	70,710						(32,409)		(35,355)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2025	11/30/2026	3,187	1,086,401	340.87	24,444						(11,203)		(12,222)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	4,359	1,485,982	340.87	33,583						(15,392)		(16,792)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2025	11/24/2027	4,044	1,378,549	340.87	43,149			1,463		1,463	(29,999)		(10,787)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2025	11/30/2027	3,258	1,110,559	340.87	34,872			1,217		1,217	(24,210)		(8,718)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	4,428	1,509,332	340.87	47,393			1,663		1,663	(32,895)		(11,848)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/01/2025	12/01/2026	7,841	2,047,438	261.11	44,020			8,570		8,570	(11,606)		(22,010)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/01/2025	12/01/2027	2,143	559,697	261.11	16,119			8,526		8,526	(3,228)		(4,030)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2025	12/01/2026	659	722,231	1095.28	15,239			11,122		11,122	4,137		(7,620)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2025	12/01/2027	821	899,130	1095.28	25,805			24,420		24,420	5,604		(6,451)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2025	12/01/2026	495	563,798	1139.93	16,350			13,325		13,325	5,831		(8,175)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2025	12/01/2027	1,850	2,109,299	1139.93	83,106			84,051		84,051	23,453		(20,777)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2026	17	174,367	10334.64	6,853			3,895		3,895	754		(3,426)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2027	146	1,510,099	10334.64	124,865			91,066		91,066	18		(31,216)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	11/29/2030	76	781,967	10334.64	111,352			87,959		87,959	(11,330)		(11,135)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2026	304	225,262	740.75	9,010			4,517		4,517	387		(4,505)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2027	889	658,774	740.75	48,764			34,420		34,420	(1,136)		(12,191)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2026	627	464,499	740.75	16,257			15,082		15,082	7,630		(8,129)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/01/2025	12/01/2026	990	6,742,754	6812.63	135,049			220,973		220,973	159,076		(67,525)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	4,986	33,966,845	6812.63	1,019,752			1,577,649		1,577,649	1,110,263		(509,876)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2027	41	279,645	6812.63	6,899			8,431		8,431	3,401		(1,725)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/01/2025	12/01/2026	2,647	18,030,926	6812.63	189,658			78,944		78,944	(7,983)		(94,829)				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)
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2026	96	653,103	6812.63	42,125			5,040		5,040	(14,268)		(21,063)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	498	3,390,508	6812.63	34,515			48,144		48,144	32,325		(17,258)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	2,353	8,493,735	3609.04	148,339			109,629		109,629	41,640		(74,170)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2025	12/01/2026	2,018	3,611,056	1789.06	67,144			57,285		57,285	26,511		(33,572)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/01/2025	12/01/2026	21	1,003,545	47289.33	16,492			27,624		27,624	20,066		(8,246)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/01/2025	12/01/2026	48	2,274,072	47289.33	48,116			64,919		64,919	42,866		(24,058)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2026	5,331	1,195,313	224.21	26,655			41		41	(12,176)		(13,328)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2027	1,997	447,745	224.21	13,656			2,058		2,058	(7,899)		(3,414)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/02/2025	12/02/2026	2,566	875,848	341.3	19,794						(9,072)		(9,897)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/02/2025	12/02/2026	3,568	933,362	261.59	20,067			3,430		3,430	(5,768)		(10,034)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/02/2025	12/02/2026	1,920	2,104,376	1096.05	44,402			31,526		31,526	11,175		(22,201)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/02/2025	12/02/2027	862	944,963	1096.05	27,120			25,324		25,324	5,549		(6,780)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/02/2025	12/02/2026	2,300	2,624,574	1141	76,113			60,458		60,458	25,573		(38,056)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/02/2025	12/02/2027	510	582,065	1141	22,933			22,900		22,900	6,178		(5,733)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	2,770	843,081	304.34	26,051			77,191		77,191	65,251		(13,026)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2027	1,290	392,728	304.34	17,673			36,836		36,836	23,950		(4,418)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/02/2025	12/02/2026	3,170	3,794,507	1196.87	158,235			187,662		187,662	115,137		(79,117)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/02/2025	12/02/2027	2,131	2,550,154	1196.87	181,091			212,354		212,354	80,308		(45,273)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2026	148	1,540,282	10401.92	76,087			30,853		30,853	(4,020)		(38,043)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2027	142	1,478,949	10401.92	131,922			89,061		89,061	(7,132)		(32,981)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2030	200	2,078,839	10401.92	296,235			227,710		227,710	(36,432)		(29,623)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2026	46	479,557	10401.92	16,880			15,414		15,414	7,677		(8,440)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2026	2,898	2,151,309	742.28	98,623			39,512		39,512	(5,690)		(49,312)				0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2027	2,574	1,910,326	742.28	166,897			112,943		112,943	(8,752)		(41,724)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2030	750	556,662	742.28	76,040			58,340		58,340	(9,462)		(7,604)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	2,144	1,591,666	742.28	31,833			28,719		28,719	14,129		(15,917)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/02/2025	12/02/2026	1,880	1,439,065	765.52	57,724			36,633		36,633	10,176		(28,862)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/02/2025	12/02/2027	1,467	1,122,974	765.52	71,173			62,044		62,044	10,147		(17,793)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/02/2025	12/02/2026	921	6,289,295	6829.37	113,891			184,847		184,847	132,647		(56,945)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	5,917	40,412,548	6829.37	1,161,651			1,775,199		1,775,199	1,242,775		(580,825)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2027	319	2,176,804	6829.37	136,034			173,780		173,780	74,588		(34,008)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/02/2025	12/02/2026	3,045	20,794,998	6829.37	226,816			48,904		48,904	(55,054)		(113,408)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/02/2025	12/02/2026	96	657,759	6829.37	42,162			4,063		4,063	(15,261)		(21,081)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	581	3,969,928	6829.37	40,414			56,229		56,229	37,706		(20,207)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	1,771	6,381,264	3602.85	92,212			63,009		63,009	20,745		(46,106)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	1,232	2,200,106	1785.78	48,622			41,649		41,649	19,363		(24,311)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2027	335	598,571	1785.78	18,735			19,688		19,688	6,027		(4,684)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	9	404,524	47474.46	4,519			7,024		7,024	4,953		(2,259)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	36	1,723,668	47474.46	31,358			41,019		41,019	26,647		(15,679)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	1,564	399,899	255.64	9,518			266		266	(4,096)		(4,759)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	433	1,088,539	2514.33	24,274			3,106		3,106	(8,019)		(12,137)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/03/2025	12/03/2026	1,877	492,447	262.42	10,588			1,420		1,420	(3,433)		(5,294)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/03/2025	12/03/2026	10,309	11,315,587	1097.59	238,759			159,699		159,699	50,268		(119,379)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/03/2025	12/03/2027	1,646	1,806,187	1097.59	51,838			47,083		47,083	9,284		(12,959)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/03/2025	12/03/2026	2,396	2,739,078	1143.26	79,433			59,501		59,501	23,094		(39,717)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/03/2025	12/03/2027	374	427,867	1143.26	16,901			16,370		16,370	4,047		(4,225)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1,495	1,791,994	1198.34	75,084			91,193		91,193	56,780		(37,542)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2027	134	160,859	1198.34	11,952			14,411		14,411	5,696		(2,988)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	153	1,594,777	10424.93	56,866			29,201		29,201	3,137		(28,433)				0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2030	52	537,461	10424.93	76,588			58,340		58,340	(9,951)		(7,659)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	1,475	1,097,808	744.3	43,641			20,265		20,265	263		(21,821)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2027	159	117,993	744.3	9,274			6,488		6,488	(275)		(2,319)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	745	554,265	744.3	19,399			16,865		16,865	7,973		(9,700)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	555	426,350	767.53	8,143			7,280		7,280	3,547		(4,072)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/03/2025	12/03/2026	522	3,577,063	6849.72	71,084			110,316		110,316	77,736		(35,542)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/03/2025	12/03/2026	7,718	52,865,626	6849.72	1,463,697			2,181,824		2,181,824	1,510,963		(731,848)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/03/2025	12/03/2027	66	454,858	6849.72	61,770			86,810		86,810	41,770		(15,442)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	3,513	24,061,595	6849.72	246,421			102,384		102,384	(10,559)		(123,211)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	166	1,138,019	6849.72	76,133			13,508		13,508	(21,386)		(38,067)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	491	3,360,546	6849.72	34,748			47,448		47,448	31,522		(17,374)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/03/2025	12/03/2026	1,542	5,569,013	3611.81	85,621			56,412		56,412	17,169		(42,810)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/03/2025	12/03/2026	5,437	9,731,769	1790.01	208,326			165,535		165,535	70,052		(104,163)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/03/2025	12/03/2027	1,034	1,851,677	1790.01	57,957			58,290		58,290	16,029		(14,489)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	26	1,249,701	47882.9	23,764			39,571		39,571	28,679		(11,882)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	46	2,184,946	47882.9	37,987			48,030		48,030	30,619		(18,993)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	4,771	1,069,345	224.15	23,846			44		44	(10,885)		(11,923)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	2,913	744,271	255.51	25,008			7,814		7,814	(10,420)		(6,252)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	764	1,918,678	2511.07	60,055			29,169		29,169	(14,621)		(15,014)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/04/2025	12/04/2026	2,191	748,438	341.65	16,915						(7,753)		(8,457)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/04/2025	12/03/2027	1,450	495,398	341.65	15,556			504		504	(10,839)		(3,889)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/04/2025	12/04/2026	4,006	1,049,388	261.94	22,562			3,571		3,571	(6,770)		(11,281)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/04/2025	12/03/2027	3,613	946,336	261.94	27,254			13,271		13,271	(6,602)		(6,814)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/04/2025	12/04/2026	3,338	3,663,857	1097.47	77,637			52,195		52,195	16,612		(38,819)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/04/2025	12/03/2027	1,076	1,180,988	1097.47	33,989			30,854		30,854	6,070		(8,497)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/04/2025	12/04/2026	1,320	1,509,104	1143.07	43,870			33,081		33,081	12,974		(21,935)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/04/2025	12/03/2027	517	590,588	1143.07	23,381			22,651		22,651	5,602		(5,845)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/04/2025	12/03/2027	652	780,869	1196.92	58,921			69,017		69,017	26,053		(14,730)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	57	589,287	10412.14	52,505			35,257		35,257	(3,028)		(13,126)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2030	166	1,732,250	10412.14	246,846			189,062		189,062	(31,042)		(24,685)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	454	338,570	745.12	6,602			3,643		3,643	617		(3,301)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/04/2025	12/03/2027	487	362,610	745.12	31,801			20,871		20,871	(2,317)		(7,950)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2030	841	627,000	745.12	85,586			64,676		64,676	(11,637)		(8,559)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/04/2025	12/04/2026	686	4,704,778	6857.12	80,735			126,285		126,285	89,282		(40,367)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	5,461	37,446,612	6857.12	1,079,725			1,597,714		1,597,714	1,102,840		(539,862)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2027	134	917,491	6857.12	57,848			73,315		73,315	31,134		(14,462)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/04/2025	12/04/2026	3,096	21,230,664	6857.12	231,475			34,339		34,339	(71,754)		(115,737)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	297	2,035,273	6857.12	21,024			28,683		28,683	19,047		(10,512)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/04/2025	12/04/2026	1,291	4,657,911	3608.7	73,407			50,790		50,790	17,145		(36,703)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2025	12/04/2026	4,392	7,854,208	1788.27	139,858			127,164		127,164	63,063		(69,929)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2025	12/03/2027	776	1,387,173	1788.27	43,557			44,482		44,482	12,721		(10,889)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	11	528,409	47850.94	5,976			9,172		9,172	6,432		(2,988)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	40	1,910,093	47850.94	36,215			44,790		44,790	28,191		(18,108)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	14,450	3,234,577	223.85	72,131			160		160	(32,900)		(36,066)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	8,095	1,811,957	223.85	40,588			108		108	(18,494)		(20,294)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	3,285	735,387	223.85	22,356			3,571		3,571	(12,730)		(5,589)				0001

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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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/05/2025	12/06/2027	2,573	576,058	223.85	17,570			2,824		2,824	(9,988)		(4,392)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/05/2025	12/07/2027	1,775	397,438	223.85	12,122			1,954		1,954	(6,885)		(3,030)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/05/2025	12/04/2026	5,141	1,313,311	255.48	31,125			962		962	(13,304)		(15,563)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/05/2025	12/07/2027	2,412	616,242	255.48	20,767			6,547		6,547	(8,596)		(5,192)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/05/2025	12/04/2026	1,084	2,722,066	2510.2	60,702			8,917		8,917	(18,905)		(30,351)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/05/2025	12/07/2026	382	958,470	2510.2	21,470			3,294		3,294	(6,546)		(10,735)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/05/2025	12/03/2027	1,501	3,768,576	2510.2	117,956			57,766		57,766	(28,244)		(29,489)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/05/2025	12/06/2027	727	1,825,463	2510.2	57,137			28,117		28,117	(13,546)		(14,284)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/05/2025	12/07/2027	658	1,652,240	2510.2	51,880			25,489		25,489	(12,340)		(12,970)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	8,604	2,938,883	341.58	66,125						(30,307)		(33,062)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2025	12/07/2026	5,977	2,041,741	341.58	46,143						(21,149)		(23,072)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2025	12/03/2027	1,436	490,379	341.58	15,398			503		503	(10,725)		(3,849)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2025	12/06/2027	1,830	625,026	341.58	19,626			651		651	(13,659)		(4,906)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2025	12/07/2027	2,322	793,089	341.58	24,903			831		831	(17,328)		(6,226)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2025	12/04/2026	13,599	3,562,436	261.97	76,592			12,003		12,003	(23,102)		(38,296)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2025	12/07/2026	8,725	2,285,703	261.97	49,371			8,042		8,042	(14,587)		(24,686)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2025	12/03/2027	2,147	562,323	261.97	16,139			7,859		7,859	(3,909)		(4,035)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2025	12/06/2027	1,926	504,546	261.97	14,531			7,081		7,081	(3,515)		(3,633)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2025	12/07/2027	5,989	1,568,850	261.97	45,183			22,046		22,046	(10,900)		(11,296)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/04/2026	10,478	11,503,768	1097.92	243,420			160,832		160,832	49,265		(121,710)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/07/2026	1,352	1,484,008	1097.92	31,520			21,020		21,020	6,574		(15,760)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/03/2027	1,699	1,865,789	1097.92	53,641			48,339		48,339	9,225		(13,410)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/06/2027	791	868,136	1097.92	25,011			22,546		22,546	4,309		(6,253)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/07/2027	736	807,536	1097.92	23,281			20,989		20,989	4,013		(5,820)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/04/2026	3,853	4,406,689	1143.71	127,970			94,897		94,897	36,244		(63,985)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/07/2026	887	1,014,766	1143.71	29,570			22,103		22,103	8,550		(14,785)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/03/2027	476	544,454	1143.71	21,539			20,712		20,712	5,006		(5,385)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/05/2025	12/04/2026	2,008	615,371	306.43	19,015			51,794		51,794	43,079		(9,507)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/05/2025	12/03/2027	619	189,626	306.43	8,533			16,645		16,645	10,423		(2,133)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/05/2025	12/04/2026	1,005	1,206,955	1200.96	52,505			57,194		57,194	33,129		(26,253)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/05/2025	12/03/2027	328	393,507	1200.96	15,111			18,963		18,963	7,945		(3,778)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	112	1,166,992	10447.29	54,063			21,764		21,764	(3,015)		(27,031)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2025	12/05/2030	73	761,944	10447.29	108,577			82,004		82,004	(14,811)		(10,858)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	490	365,607	746.71	23,070			6,854		6,854	(3,720)		(11,535)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/05/2025	12/03/2027	521	389,159	746.71	34,090			22,029		22,029	(2,829)		(8,523)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1,661	1,240,630	746.71	24,813			20,625		20,625	9,252		(12,406)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/05/2025	12/05/2026	536	3,680,282	6870.4	63,738			98,408		98,408	69,194		(31,869)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/05/2025	12/06/2026	912	6,268,919	6870.4	116,921			189,000		189,000	135,411		(58,460)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/05/2025	12/07/2026	656	4,506,556	6870.4	98,071			155,628		155,628	110,679		(49,035)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	13,096	89,976,080	6870.4	2,663,202			3,989,691		3,989,691	2,769,057		(1,331,601)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	5,289	36,340,024	6870.4	1,102,653			1,638,288		1,638,288	1,132,905		(551,326)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/05/2025	12/03/2027	359	2,466,990	6870.4	144,941			189,952		189,952	84,266		(36,235)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/05/2025	12/06/2027	190	1,305,924	6870.4	50,499			62,182		62,182	25,360		(12,625)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/05/2026	2,946	20,242,458	6870.4	210,001			171,733		171,733	75,482		(105,001)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/06/2026	3,003	20,632,783	6870.4	222,471			156,928		156,928	54,962		(111,236)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2025	12/07/2026	2,793	19,188,515	6870.4	239,681			170,794		170,794	60,940		(119,841)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2025	12/05/2026	88	603,444	6870.4	29,026			56		56	(13,247)		(14,513)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2026	274	1,883,616	6870.4	117,206			19,268		19,268	(34,452)		(58,603)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	441	3,030,709	6870.4	31,247			42,648		42,648	28,327		(15,623)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	219	1,501,229	6870.4	15,478			21,057		21,057	13,963		(7,739)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/05/2025	12/04/2026	3,765	13,594,337	3610.9	248,421			193,875		193,875	80,016		(124,210)				0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/05/2025	12/07/2026	1,404	5,068,145	3610.9	88,147			66,657		66,657	26,256		(44,073)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2025	12/04/2026	9,208	16,474,404	1789.16	326,099			275,285		275,285	125,823		(163,049)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2025	12/07/2026	3,170	5,671,902	1789.16	108,644			93,159		93,159	43,364		(54,322)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2025	12/03/2027	1,090	1,951,002	1789.16	61,847			61,974		61,974	16,878		(15,462)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2025	12/06/2027	790	1,413,635	1789.16	44,671			45,018		45,018	12,445		(11,168)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2025	12/07/2027	924	1,652,635	1789.16	52,389			52,673		52,673	14,473		(13,097)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2025	12/05/2026	49	2,341,353	47954.99	40,054			68,433		68,433	50,074		(20,027)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2025	12/06/2026	21	984,010	47954.99	16,788			28,746		28,746	21,052		(8,394)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2025	12/07/2026	9	424,355	47954.99	9,323			16,572		16,572	12,299		(4,662)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	73	3,499,095	47954.99	56,987			71,443		71,443	45,324		(28,493)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2025	12/07/2026	24	1,168,348	47954.99	28,811			37,287		37,287	24,082		(14,406)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	2,862	638,735	223.15	14,244			60		60	(6,469)		(7,122)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	2,117	472,371	223.15	14,360			2,571		2,571	(7,900)		(3,590)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	715	1,790,989	2504.28	56,058			29,245		29,245	(11,630)		(14,014)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/08/2025	12/08/2026	2,210	754,284	341.3	17,047						(7,813)		(8,523)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	3,341	874,478	261.75	18,801			3,334		3,334	(5,284)		(9,401)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/08/2025	12/08/2026	2,439	2,673,668	1096.24	56,628			40,700		40,700	14,746		(28,314)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/08/2025	12/08/2027	817	895,408	1096.24	25,743			24,023		24,023	5,252		(6,436)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/08/2025	12/08/2026	2,173	2,479,830	1141.24	72,064			57,935		57,935	24,905		(36,032)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/08/2025	12/08/2027	730	833,155	1141.24	32,960			32,823		32,823	8,790		(8,240)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/08/2025	12/08/2027	1,077	1,289,015	1196.93	106,086			123,064		123,064	45,710		(26,521)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	36	375,000	10422.08	12,975			7,072		7,072	1,125		(6,488)				0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	119	1,241,294	10422.08	110,723			74,158		74,158	(6,578)		(27,681)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/08/2025	12/06/2030	95	986,454	10422.08	140,471			107,289		107,289	(17,964)		(14,047)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	1,570	1,166,725	743.07	62,827			23,977		23,977	(4,819)		(31,414)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	557	413,886	743.07	36,298			24,482		24,482	(1,985)		(9,074)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	939	697,466	743.07	13,949			12,409		12,409	6,016		(6,975)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/08/2025	12/08/2026	884	676,841	765.85	41,829			20,543		20,543	1,372		(20,914)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	12/08/2025	12/08/2026	930	6,369,623	6846.51	123,005			199,071		199,071	142,694		(61,503)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	5,547	37,980,230	6846.51	1,005,610			1,510,921		1,510,921	1,050,016		(502,805)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2027	77	529,061	6846.51	22,014			27,166		27,166	11,114		(5,504)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	12/08/2025	12/08/2026	3,167	21,683,555	6846.51	227,975			359,801		359,801	255,313		(113,988)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	372	2,545,847	6846.51	26,120			35,772		35,772	23,800		(13,060)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	12/08/2025	12/08/2026	1,941	6,969,089	3590.89	110,267			99,524		99,524	48,985		(55,133)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	12/08/2025	12/08/2026	1,736	3,087,802	1778.64	52,439			58,383		58,383	34,349		(26,220)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	12/08/2025	12/08/2027	932	1,657,383	1778.64	52,539			58,954		58,954	20,645		(13,135)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	13	621,172	47739.32	6,920			10,777		10,777	7,606		(3,460)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	44	2,101,860	47739.32	35,733			45,430		45,430	29,052		(17,866)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2026	5,468	1,219,968	223.1	27,205			124		124	(12,345)		(13,603)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2027	3,084	688,005	223.1	20,915			3,782		3,782	(11,469)		(5,229)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2026	502	1,257,143	2502.24	28,034			5,510		5,510	(7,339)		(14,017)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	2,381	813,280	341.64	18,380						(8,424)		(9,190)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2027	1,236	422,379	341.64	13,263			444		444	(9,227)		(3,316)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/09/2025	12/09/2026	3,190	833,676	261.36	17,924			3,599		3,599	(4,616)		(8,962)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/09/2025	12/09/2026	5,604	6,139,720	1095.6	129,548			96,212		96,212	36,836		(64,774)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/09/2025	12/09/2027	941	1,031,028	1095.6	29,487			28,008		28,008	6,506		(7,372)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/09/2025	12/09/2026	2,305	2,628,395	1140.35	76,223			63,064		63,064	28,128		(38,112)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	2,389	2,864,551	1199.19	108,740			130,155		130,155	80,316		(54,370)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2027	861	1,032,487	1199.19	83,728			96,731		96,731	35,680		(20,932)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	175	1,823,600	10435.1	92,518			36,522		36,522	(5,882)		(46,259)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2027	181	1,893,472	10435.1	155,822			107,024		107,024	(6,596)		(38,955)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2030	236	2,464,346	10435.1	351,169			266,834		266,834	(46,292)		(35,117)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	41	426,570	10435.1	15,015			13,154		13,154	6,272		(7,508)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	3,488	2,587,805	741.86	94,765			47,522		47,522	4,088		(47,383)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2027	1,583	1,174,460	741.86	88,912			62,279		62,279	(2,553)		(22,228)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2030	1,636	1,213,988	741.86	165,709			127,708		127,708	(20,050)		(16,571)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	1,927	1,429,587	741.86	28,592			25,976		25,976	12,872		(14,296)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/09/2025	12/09/2026	1,296	991,276	764.64	20,433			19,024		19,024	9,658		(10,217)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2025	12/09/2026	821	5,613,335	6840.51	101,136			163,428		163,428	117,074		(50,568)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2025	12/09/2026	5,966	40,812,976	6840.51	1,132,498			1,694,867		1,694,867	1,175,805		(566,249)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2025	12/09/2027	230	1,570,292	6840.51	131,336			173,641		173,641	77,876		(32,834)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/09/2025	12/09/2026	2,785	19,053,460	6840.51	188,074			275,705		275,705	189,505		(94,037)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/09/2025	12/09/2026	446	3,054,101	6840.51	31,763			42,899		42,899	28,341		(15,881)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1,288	4,619,538	3587.88	68,520			61,520		61,520	30,115		(34,260)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	3,240	5,757,785	1776.95	121,161			129,844		129,844	74,312		(60,581)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2027	501	889,573	1776.95	27,666			32,211		32,211	12,038		(6,916)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	22	1,030,897	47560.29	19,163			30,713		30,713	21,930		(9,581)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	39	1,841,022	47560.29	28,734			36,973		36,973	23,804		(14,367)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	2,275	507,606	223.16	11,320			53		53	(5,136)		(5,660)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	323	812,662	2513.87	18,122			2,642		2,642	(5,664)		(9,061)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/10/2025	12/10/2026	6,042	6,639,360	1098.95	140,091			91,319		91,319	27,111		(70,045)				0001

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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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/10/2025	12/10/2026	1,947	2,229,901	1145.11	64,667			47,279		47,279	17,640		(32,334)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/10/2025	12/10/2027	384	439,586	1145.11	17,320			16,515		16,515	3,886		(4,330)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/10/2025	12/10/2026	1,409	433,836	307.96	13,406			34,205		34,205	28,061		(6,703)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/10/2025	12/10/2026	1,024	1,234,018	1204.66	49,500			57,364		57,364	34,676		(24,750)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/10/2025	12/10/2027	889	1,071,354	1204.66	62,126			71,923		71,923	26,623		(15,532)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2026	58	612,295	10489.28	21,185			10,401		10,401	691		(10,593)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2027	18	193,141	10489.28	12,168			8,738		8,738	(134)		(3,042)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2026	42	435,488	10489.28	13,674			11,192		11,192	4,925		(6,837)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2026	1,362	1,021,154	749.95	29,587			13,869		13,869	308		(14,793)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/10/2025	12/10/2026	386	297,986	772.29	7,330			5,685		5,685	2,325		(3,665)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/10/2025	12/10/2027	1,104	852,479	772.29	42,070			36,880		36,880	6,204		(10,518)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/10/2025	12/10/2026	695	4,785,197	6886.68	102,061			157,013		157,013	110,235		(51,030)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/10/2025	12/10/2026	6,412	44,154,754	6886.68	1,221,366			1,775,157		1,775,157	1,215,365		(610,683)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/10/2025	12/10/2027	82	563,659	6886.68	23,617			28,701		28,701	11,480		(5,904)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/10/2025	12/10/2026	3,859	26,576,361	6886.68	306,366			186,438		186,438	46,020		(153,183)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2026	74	509,018	6886.68	32,832			6,440		6,440	(8,608)		(16,416)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/10/2025	12/10/2026	415	2,855,996	6886.68	29,622			39,853		39,853	26,276		(14,811)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/10/2025	12/10/2026	1,144	4,127,911	3609.64	63,608			45,326		45,326	16,172		(31,804)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2026	5,758	10,292,115	1787.52	213,834			185,208		185,208	87,201		(106,917)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2027	921	1,646,756	1787.52	51,379			53,531		53,531	16,068		(12,845)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/10/2025	12/10/2026	18	874,076	48057.75	16,491			26,034		26,034	18,475		(8,246)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/10/2025	12/10/2026	47	2,280,229	48057.75	35,637			44,023		44,023	27,689		(17,819)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2025	12/11/2026	5,493	1,233,276	224.51	27,502			65		65	(12,541)		(13,751)				0001

SCHEDULE DB - PART A - SECTION 1

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BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2025	12/10/2027	2,199	493,642	224.51	15,007			2,229		2,229	(8,713)		(3,752)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2025	12/11/2026	3,352	858,560	256.16	20,434			609		609	(8,756)		(10,217)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2025	12/10/2027	3,591	919,987	256.16	30,912			9,152		9,152	(13,387)		(7,728)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2025	12/11/2026	497	1,253,449	2519.77	27,952			3,509		3,509	(9,302)		(13,976)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2025	12/10/2027	746	1,880,314	2519.77	58,854			26,620		26,620	(16,294)		(14,713)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	2,458	842,147	342.57	19,033						(8,723)		(9,516)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/11/2025	12/11/2026	5,687	1,490,672	262.11	32,049			5,315		5,315	(9,374)		(16,025)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/11/2025	12/10/2027	2,575	675,050	262.11	19,374			9,387		9,387	(4,739)		(4,843)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2025	12/11/2026	5,041	5,545,622	1100	117,013			73,360		73,360	19,729		(58,506)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2025	12/11/2026	1,969	2,258,257	1146.65	65,489			46,073		46,073	16,057		(32,745)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2025	12/10/2027	353	404,297	1146.65	15,929			14,894		14,894	3,279		(3,982)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/11/2025	12/11/2026	913	1,095,020	1199.33	42,896			51,667		51,667	32,006		(21,448)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/11/2025	12/10/2027	587	703,424	1199.33	46,858			55,261		55,261	21,094		(11,714)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2025	12/11/2030	116	1,217,335	10450.87	173,470			131,042		131,042	(23,636)		(17,347)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2025	12/11/2026	3,631	2,729,240	751.71	86,357			35,141		35,141	(4,439)		(43,179)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2025	12/11/2026	1,061	797,531	751.71	32,858			25,025		25,025	9,965		(16,429)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/11/2025	12/11/2026	584	452,378	774.46	8,640			6,932		6,932	2,972		(4,320)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/11/2025	12/11/2026	785	5,416,329	6901	98,889			155,492		155,492	110,168		(49,445)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	5,839	40,296,634	6901	1,123,447			1,633,376		1,633,376	1,118,463		(561,724)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/11/2025	12/10/2027	107	740,322	6901	74,337			97,872		97,872	43,669		(18,584)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/11/2025	12/11/2026	2,995	20,669,505	6901	222,891			326,949		326,949	224,791		(111,446)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/11/2025	12/11/2026	63	433,412	6901	29,039			11,466		11,466	(1,844)		(14,519)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/11/2025	12/11/2026	442	3,050,289	6901	31,418			42,439		42,439	28,039		(15,709)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/11/2025	12/11/2026	1,588	5,759,482	3626.49	100,380			68,965		68,965	22,958		(50,190)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/11/2025	12/11/2026	5,227	9,386,352	1795.67	199,935			144,452		144,452	52,816		(99,968)				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/11/2025	12/10/2027	960	1,724,466	1795.67	53,458			51,402		51,402	12,422		(13,365)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	19	917,235	48704.01	10,598			15,772		15,772	10,914		(5,299)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	19	929,070	48704.01	16,582			18,751		18,751	11,151		(8,291)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	18,907	4,241,505	224.33	94,586			246		246	(43,106)		(47,293)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2026	13,641	3,060,112	224.33	68,547			210		210	(31,208)		(34,273)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2027	2,132	478,222	224.33	14,538			2,216		2,216	(8,384)		(3,634)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	2,490	558,687	224.33	16,984			2,614		2,614	(9,771)		(4,246)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	2,875	645,035	224.33	19,674			3,027		3,027	(11,318)		(4,918)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	8,306	2,121,460	255.41	50,279			1,975		1,975	(21,069)		(25,139)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	2,528	645,746	255.41	21,697			7,000		7,000	(8,820)		(5,424)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	1,662	4,162,606	2504.85	92,826			17,499		17,499	(25,047)		(46,413)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2027	1,363	3,414,627	2504.85	106,878			55,632		55,632	(22,299)		(26,719)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	1,534	3,842,110	2504.85	120,258			62,880		62,880	(24,808)		(30,065)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	244	612,208	2504.85	19,162			10,034		10,034	(3,938)		(4,791)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2025	12/11/2026	10,991	3,757,106	341.84	84,911			1		1	(38,917)		(42,455)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2025	12/14/2026	6,177	2,111,526	341.84	47,720			1		1	(21,871)		(23,860)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2025	12/10/2027	3,093	1,057,460	341.84	33,099			1,092		1,092	(23,042)		(8,275)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2025	12/13/2027	1,055	360,733	341.84	11,327			378		378	(7,881)		(2,832)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2025	12/14/2027	2,581	882,443	341.84	27,709			930		930	(19,274)		(6,927)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	19,778	5,150,585	260.42	110,738			29,281		29,281	(21,474)		(55,369)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2026	12,109	3,153,401	260.42	68,113			18,435		18,435	(12,783)		(34,057)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/12/2025	12/10/2027	5,558	1,447,445	260.42	41,542			23,919		23,919	(6,372)		(10,385)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/12/2025	12/13/2027	3,985	1,037,687	260.42	29,885			17,207		17,207	(4,585)		(7,471)				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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2027	3,870	1,007,731	260.42	29,023			16,729		16,729	(4,433)		(7,256)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/11/2026	10,375	11,360,390	1094.95	239,704			183,860		183,860	73,996		(119,852)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/14/2026	1,445	1,582,666	1094.95	33,394			25,877		25,877	10,572		(16,697)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/10/2027	1,171	1,282,607	1094.95	36,683			35,282		35,282	8,534		(9,171)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/13/2027	1,782	1,951,363	1094.95	55,809			53,796		53,796	13,102		(13,952)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/14/2027	417	456,517	1094.95	13,056			12,595		12,595	3,074		(3,264)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/11/2026	3,311	3,771,465	1139.13	109,372			93,956		93,956	43,826		(54,686)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/14/2026	1,417	1,613,828	1139.13	46,801			40,561		40,561	19,110		(23,401)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/10/2027	533	606,615	1139.13	23,840			24,572		24,572	7,188		(5,960)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/13/2027	964	1,098,016	1139.13	43,262			44,569		44,569	13,024		(10,815)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1,282	391,749	305.51	12,105			34,219		34,219	28,671		(6,053)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/12/2025	12/10/2027	753	230,169	305.51	10,358			20,825		20,825	13,272		(2,589)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	26	270,049	10222.09	8,426			6,683		6,683	2,821		(4,213)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/12/2030	56	576,881	10222.09	82,206			68,956		68,956	(4,344)		(8,221)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2027	170	125,736	739.29	6,752			5,181		5,181	257		(1,688)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/12/2025	12/12/2026	737	5,031,615	6827.41	84,905			137,464		137,464	98,550		(42,452)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2026	963	6,575,353	6827.41	130,068			214,649		214,649	155,034		(65,034)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2026	824	5,628,520	6827.41	117,691			194,414		194,414	140,473		(58,845)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2025	12/11/2026	11,732	80,097,465	6827.41	2,518,074			3,842,802		3,842,802	2,688,685		(1,259,037)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2025	12/14/2026	5,346	36,496,787	6827.41	985,041			1,474,620		1,474,620	1,023,143		(492,520)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2025	12/10/2027	318	2,168,388	6827.41	122,495			163,391		163,391	74,071		(30,624)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2025	12/13/2027	90	613,001	6827.41	32,734			41,070		41,070	17,201		(8,184)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2025	12/12/2030	53	359,000	6827.41	66,810			76,560		76,560	16,988		(6,681)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/12/2025	12/11/2026	19	130,623	6827.41	3,485			6,138		6,138	4,541		(1,742)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/12/2025	12/12/2026	3,364	22,964,926	6827.41	247,801			318,151		318,151	204,576		(123,900)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/12/2025	12/13/2026	3,398	23,198,138	6827.41	264,657			162,873		162,873	41,572		(132,329)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/12/2025	12/14/2026	3,360	22,941,585	6827.41	252,819			127,438		127,438	11,563		(126,409)				0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/12/2025	12/13/2026	57	388,115	6827.41	20,570			1,022		1,022	(8,406)		(10,285)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/12/2025	12/14/2026	96	657,063	6827.41	45,994			16,099		16,099	(4,982)		(22,997)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/12/2025	12/11/2026	371	2,533,018	6827.41	26,280			35,563		35,563	23,518		(13,140)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/12/2025	12/14/2026	172	1,173,923	6827.41	12,165			16,434		16,434	10,859		(6,083)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/11/2026	3,079	11,175,936	3629.58	188,013			120,060		120,060	33,888		(94,007)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2025	12/14/2026	1,837	6,666,217	3629.58	109,045			69,360		69,360	19,381		(54,522)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/12/2025	12/11/2026	8,121	14,593,774	1797.01	298,045			210,475		210,475	73,871		(149,023)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/12/2025	12/14/2026	3,221	5,788,828	1797.01	115,617			82,934		82,934	29,943		(57,808)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/12/2025	12/10/2027	1,387	2,492,958	1797.01	76,534			73,238		73,238	17,432		(19,133)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/12/2025	12/13/2027	1,127	2,025,133	1797.01	62,172			59,658		59,658	14,324		(15,543)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/12/2025	12/14/2027	806	1,448,733	1797.01	44,476			42,717		42,717	10,286		(11,119)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2025	12/12/2026	29	1,428,735	48458.05	24,662			38,635		38,635	27,331		(12,331)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2025	12/13/2026	29	1,403,765	48458.05	26,507			41,594		41,594	29,445		(13,254)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2025	12/14/2026	29	1,388,792	48458.05	24,093			38,030		38,030	26,987		(12,047)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	89	4,331,424	48458.05	74,878			86,183		86,183	51,864		(37,439)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2025	12/14/2026	39	1,868,409	48458.05	41,631			48,736		48,736	29,655		(20,816)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2025	12/15/2026	7,074	1,588,621	224.58	35,426			100		100	(16,137)		(17,713)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2025	12/15/2027	2,087	468,786	224.58	14,298			2,130		2,130	(8,296)		(3,574)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2025	12/15/2026	531	1,328,798	2503.68	29,632			6,052		6,052	(7,529)		(14,816)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2025	12/15/2027	661	1,654,303	2503.68	51,780			27,448		27,448	(10,308)		(12,945)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	2,909	995,111	342.12	22,490						(10,307)		(11,245)				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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/15/2025	12/15/2027	2,300	787,015	342.12	24,712			808		808	(17,212)		(6,178)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2026	3,456	898,929	260.11	19,327			5,717		5,717	(3,142)		(9,663)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2027	5,263	1,369,013	260.11	39,428			23,440		23,440	(5,310)		(9,857)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2025	12/15/2026	3,163	3,460,395	1094.15	73,014			58,486		58,486	25,021		(36,507)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2025	12/15/2027	814	890,242	1094.15	25,550			24,935		24,935	6,305		(6,387)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2025	12/15/2026	1,253	1,425,737	1137.96	41,346			36,995		36,995	18,045		(20,673)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2025	12/15/2027	397	451,586	1137.96	17,792			18,622		18,622	5,649		(4,448)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1,597	487,000	305.01	15,048			43,391		43,391	36,494		(7,524)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/15/2025	12/15/2026	1,184	1,385,060	1169.38	29,296			51,133		51,133	37,705		(14,648)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2026	123	1,248,729	10172.4	55,073			38,733		38,733	13,491		(27,537)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2027	105	1,068,142	10172.4	95,278			78,252		78,252	8,778		(23,820)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2025	12/13/2030	84	853,873	10172.4	121,592			105,208		105,208	(3,211)		(12,159)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2026	2,444	1,801,921	737.33	82,565			43,190		43,190	5,348		(41,283)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2027	726	535,183	737.33	46,936			33,847		33,847	(376)		(11,734)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2026	1,761	1,298,712	737.33	53,507			52,316		52,316	27,791		(26,753)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/15/2025	12/15/2026	1,905	1,445,978	759.05	51,653			40,307		40,307	16,633		(25,827)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2025	12/15/2026	861	5,866,387	6816.51	136,070			227,922		227,922	165,557		(68,035)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/15/2025	12/15/2026	6,664	45,425,178	6816.51	1,171,557			1,756,620		1,756,620	1,219,657		(585,778)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/15/2025	12/15/2027	65	440,265	6816.51	31,215			39,696		39,696	16,935		(7,804)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/15/2025	12/13/2030	29	200,310	6816.51	50,278			65,428		65,428	20,597		(5,028)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2025	12/15/2026	3,283	22,380,493	6816.51	257,348			199,775		199,775	81,823		(128,674)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	547	3,726,832	6816.51	37,939			52,191		52,191	34,802		(18,970)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/15/2025	12/15/2026	2,275	8,270,711	3634.74	129,859			75,901		75,901	16,382		(64,929)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2026	1,611	2,898,006	1798.99	51,533			37,923		37,923	14,304		(25,766)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2027	242	435,263	1798.99	13,580			12,573		12,573	2,671		(3,395)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	12	561,674	48416.56	6,476			9,617		9,617	6,649		(3,238)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	37	1,812,925	48416.56	33,629			39,622		39,622	24,208		(16,815)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	4,794	1,077,724	224.8	24,033			64		64	(10,951)		(12,017)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	305	764,097	2503.2	17,039			3,564		3,564	(4,246)		(8,520)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2026	1,499	512,990	342.18	11,594						(5,314)		(5,797)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/16/2025	12/16/2026	3,385	881,700	260.44	18,957			5,221		5,221	(3,467)		(9,478)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/16/2025	12/16/2027	1,840	479,306	260.44	13,804			7,959		7,959	(2,107)		(3,451)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/16/2025	12/16/2026	4,103	4,484,705	1092.94	95,031			79,470		79,470	35,914		(47,515)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/16/2025	12/16/2027	611	667,519	1092.94	19,211			19,119		19,119	5,111		(4,803)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/16/2025	12/16/2026	3,884	4,413,708	1136.26	128,351			119,684		119,684	60,856		(64,175)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/16/2025	12/16/2026	2,380	2,789,354	1172.06	127,209			189,032		189,032	130,728		(63,604)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/16/2025	12/16/2027	1,301	1,524,385	1172.06	107,021			143,686		143,686	65,650		(26,755)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	143	1,459,468	10188.1	66,845			45,366		45,366	14,729		(33,423)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2027	51	523,973	10188.1	36,783			32,221		32,221	5,401		(9,196)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2030	317	3,232,317	10188.1	460,605			394,809		394,809	(15,897)		(46,061)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	44	447,805	10188.1	15,763			18,031		18,031	10,806		(7,881)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	2,989	2,195,980	734.69	70,981			47,320		47,320	14,788		(35,490)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2030	1,245	914,887	734.69	124,974			100,397		100,397	(11,038)		(12,497)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	2,002	1,470,837	734.69	29,417			29,894		29,894	16,412		(14,708)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/16/2025	12/16/2026	744	562,716	756.11	10,748			11,658		11,658	6,732		(5,374)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/16/2025	12/16/2027	567	428,528	756.11	16,455			17,580		17,580	5,582		(4,114)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/16/2025	12/16/2026	1,071	7,282,597	6800.26	124,263			203,756		203,756	146,802		(62,132)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/16/2025	12/16/2026	7,059	48,002,665	6800.26	1,391,012			2,112,249		2,112,249	1,474,702		(695,506)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/16/2025	12/16/2027	205	1,392,892	6800.26	80,748			109,906		109,906	51,027		(20,187)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/16/2025	12/16/2030	73	493,024	6800.26	119,913			162,281		162,281	55,359		(11,991)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/16/2025	12/16/2026	3,899	26,512,595	6800.26	308,743			337,649		337,649	196,142		(154,372)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	116	790,104	6800.26	51,603			27,958		27,958	4,307		(25,802)				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	535	3,636,606	6800.26	37,312			50,975		50,975	33,874		(18,656)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	12/16/2025	12/16/2026	1,576	5,706,690	3621.6	91,672			65,921		65,921	23,905		(45,836)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	12/16/2025	12/16/2026	4,444	7,964,985	1792.3	164,722			132,419		132,419	56,922		(82,361)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	12/16/2025	12/16/2027	812	1,455,020	1792.3	45,203			45,179		45,179	12,219		(11,301)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/16/2025	12/16/2026	30	1,456,762	48114.26	27,441			44,558		44,558	31,981		(13,720)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/16/2025	12/16/2026	54	2,617,196	48114.26	45,266			53,935		53,935	33,188		(22,633)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2026	3,066	690,618	225.28	15,401			33		33	(7,025)		(7,700)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2027	2,977	670,706	225.28	20,457			2,773		2,773	(12,143)		(5,114)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2026	350	874,099	2494.22	19,492			5,113		5,113	(3,821)		(9,746)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2027	155	385,532	2494.22	12,067			6,988		6,988	(1,810)		(3,017)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	12/17/2025	12/17/2026	1,066	363,803	341.43	8,222						(3,768)		(4,111)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	12/17/2025	12/17/2027	1,299	443,687	341.43	13,932			498		498	(9,661)		(3,483)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/17/2025	12/17/2026	2,706	702,998	259.78	15,114			4,923		4,923	(2,004)		(7,557)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/17/2025	12/17/2026	7,007	7,622,411	1087.78	160,833			161,854		161,854	88,139		(80,416)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/17/2025	12/17/2027	350	381,096	1087.78	10,937			11,957		11,957	3,982		(2,734)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/17/2025	12/17/2026	2,198	2,481,523	1128.76	71,964			80,161		80,161	47,177		(35,982)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	12/17/2025	12/17/2026	1,754	2,021,424	1152.67	85,597			145,790		145,790	106,558		(42,798)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	12/17/2025	12/17/2027	2,144	2,471,534	1152.67	188,076			279,118		279,118	141,980		(47,019)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2027	44	444,387	10043.27	39,639			36,247		36,247	7,344		(9,910)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2030	233	2,339,442	10043.27	333,370			311,321		311,321	14,066		(33,337)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	530	382,441	721.11	24,170			14,812		14,812	3,734		(12,085)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2027	842	607,214	721.11	49,644			43,550		43,550	7,351		(12,411)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2030	520	375,069	721.11	51,197			45,219		45,219	(432)		(5,120)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	859	619,247	721.11	21,674			26,507		26,507	16,573		(10,837)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/17/2025	12/17/2026	1,719	1,279,500	744.26	54,666			51,519		51,519	26,463		(27,333)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/17/2025	12/17/2027	568	422,913	744.26	19,369			22,207		22,207	8,084		(4,842)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	873	5,870,107	6721.43	100,797			175,387		175,387	129,188		(50,399)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	7,166	48,168,251	6721.43	1,406,946			2,200,575		2,200,575	1,555,724		(703,473)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2027	121	812,425	6721.43	54,297			70,553		70,553	30,961		(13,574)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2026	4,117	27,672,631	6721.43	325,034			455,901		455,901	306,927		(162,517)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/17/2025	12/17/2026	99	663,771	6721.43	43,145			28,380		28,380	8,605		(21,573)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/17/2025	12/17/2026	291	1,956,942	6721.43	20,157			27,633		27,633	18,394		(10,078)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	1,460	5,298,130	3627.69	80,397			52,149		52,149	15,300		(40,199)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/17/2025	12/17/2026	3,458	6,208,053	1795.12	129,846			97,999		97,999	38,487		(64,923)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/17/2025	12/17/2027	439	787,819	1795.12	24,816			23,770		23,770	5,675		(6,204)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	8	390,909	47885.97	4,488			6,752		6,752	4,695		(2,244)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	13	611,332	47885.97	7,195			8,896		8,896	5,598		(3,598)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	3,529	795,827	225.5	17,827			36		36	(8,134)		(8,913)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	2,935	750,742	255.8	17,868			737		737	(7,453)		(8,934)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	696	1,742,379	2503.99	38,855			8,158		8,158	(9,651)		(19,428)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	940	2,353,066	2503.99	73,651			39,046		39,046	(14,658)		(18,413)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/18/2025	12/18/2026	2,477	847,784	342.3	19,160						(8,781)		(9,580)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/18/2025	12/18/2026	4,810	1,254,718	260.86	26,976			6,799		6,799	(5,565)		(13,488)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/18/2025	12/17/2027	1,810	472,102	260.86	13,597			7,524		7,524	(2,390)		(3,399)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2025	12/18/2026	3,938	4,298,364	1091.49	91,125			80,645		80,645	38,879		(45,563)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2025	12/17/2027	560	610,946	1091.49	17,589			17,967		17,967	5,141		(4,397)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2025	12/18/2026	837	948,856	1134.1	27,602			27,211		27,211	14,560		(13,801)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2025	12/17/2027	2,332	2,645,038	1134.1	104,770			114,492		114,492	38,097		(26,192)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/18/2025	12/17/2027	953	1,110,633	1165.49	91,405			126,478		126,478	59,828		(22,851)				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	41	417,500	10174.29	14,446			12,128		12,128	5,507		(7,223)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	41	412,308	10174.29	36,737			30,217		30,217	3,430		(9,184)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2030	111	1,127,500	10174.29	160,669			138,936		138,936	(4,327)		(16,067)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	39	397,626	10174.29	13,996			16,175		16,175	9,760		(6,998)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/18/2025	12/18/2026	574	419,856	730.93	26,535			13,045		13,045	883		(13,267)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/18/2025	12/17/2027	222	162,051	730.93	8,362			6,889		6,889	792		(2,090)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2025	12/17/2027	621	467,320	752.46	38,460			35,863		35,863	7,819		(9,615)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/18/2025	12/18/2026	771	5,225,482	6774.76	95,660			163,190		163,190	119,346		(47,830)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	6,679	45,250,433	6774.76	1,353,169			2,098,033		2,098,033	1,477,830		(676,584)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	163	1,105,250	6774.76	100,506			141,414		141,414	68,129		(25,126)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/18/2025	12/18/2026	2,737	18,542,184	6774.76	174,988			160,183		160,183	79,980		(87,494)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	100	674,931	6774.76	45,011			24,591		24,591	3,961		(22,505)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	530	3,590,436	6774.76	36,981			50,382		50,382	33,432		(18,491)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/18/2025	12/18/2026	1,467	5,316,888	3623.38	84,811			61,635		61,635	22,763		(42,405)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	4,171	7,478,228	1792.8	153,111			123,151		123,151	52,975		(76,556)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	904	1,619,923	1792.8	49,823			50,099		50,099	13,770		(12,456)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/18/2025	12/18/2026	40	1,919,028	47951.85	22,224			33,473		33,473	23,286		(11,112)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/18/2025	12/18/2026	43	2,060,177	47951.85	34,302			41,840		41,840	26,119		(17,151)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	14,992	3,378,693	225.36	75,345			165		165	(34,368)		(37,672)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2026	12,357	2,784,760	225.36	62,379			160		160	(28,430)		(31,189)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	4,871	1,097,749	225.36	33,372			4,486		4,486	(19,847)		(8,343)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	1,846	416,065	225.36	12,690			1,723		1,723	(7,530)		(3,172)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	5,115	1,310,029	256.11	31,179			1,157		1,157	(13,133)		(15,589)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/19/2025	12/20/2027	2,885	738,963	256.11	24,903			7,555		7,555	(10,604)		(6,226)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	1,620	4,063,522	2508.91	90,617			16,836		16,836	(24,697)		(45,308)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/19/2025	12/21/2026	282	707,548	2508.91	15,849			3,040		3,040	(4,224)		(7,925)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/19/2025	12/17/2027	1,299	3,259,238	2508.91	102,014			51,690		51,690	(22,696)		(25,504)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/19/2025	12/20/2027	591	1,483,349	2508.91	46,577			23,633		23,633	(10,330)		(11,644)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/19/2025	12/21/2027	329	826,445	2508.91	25,950			13,187		13,187	(5,735)		(6,488)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	6,015	2,055,508	341.71	46,454			1		1	(21,291)		(23,227)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	4,982	1,702,242	341.71	38,471			1		1	(17,631)		(19,235)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2027	1,624	554,861	341.71	17,423			603		603	(12,101)		(4,356)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2025	12/20/2027	2,098	716,949	341.71	22,512			791		791	(15,624)		(5,628)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2027	3,271	1,117,669	341.71	35,095			1,239		1,239	(24,351)		(8,774)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	14,146	3,694,440	261.17	79,430			18,514		18,514	(17,891)		(39,715)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2025	12/21/2026	8,510	2,222,604	261.17	48,008			11,467		11,467	(10,537)		(24,004)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2025	12/17/2027	3,264	852,325	261.17	24,462			13,175		13,175	(4,662)		(6,115)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2025	12/20/2027	4,964	1,296,395	261.17	37,336			20,112		20,112	(7,113)		(9,334)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2025	12/21/2027	2,747	717,355	261.17	20,660			11,142		11,142	(3,922)		(5,165)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/18/2026	10,333	11,319,031	1095.4	239,624			184,424		184,424	74,597		(119,812)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/21/2026	766	838,689	1095.4	17,822			13,800		13,800	5,631		(8,911)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/17/2027	1,547	1,694,204	1095.4	48,725			46,464		46,464	10,935		(12,181)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/20/2027	412	451,313	1095.4	13,007			12,405		12,405	2,920		(3,252)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/21/2027	582	636,982	1095.4	18,371			17,520		17,520	4,125		(4,593)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/18/2026	5,463	6,226,555	1139.81	180,881			155,658		155,658	72,754		(90,441)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/21/2026	389	443,303	1139.81	12,927			11,178		11,178	5,253		(6,463)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/17/2027	876	998,723	1139.81	39,519			40,310		40,310	11,493		(9,880)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/20/2027	336	382,887	1139.81	15,174			15,486		15,486	4,421		(3,793)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/21/2027	348	396,855	1139.81	15,739			16,062		16,062	4,585		(3,935)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	5,010	1,532,538	305.91	47,355			131,711		131,711	110,006		(23,678)				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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	2,552	3,027,622	1186.22	118,778			159,565		159,565	105,125		(59,389)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/19/2025	12/17/2027	1,768	2,096,938	1186.22	168,959			210,826		210,826	87,626		(42,240)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	64	653,076	10260.51	22,596			16,645		16,645	6,289		(11,298)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	40	412,359	10260.51	36,741			28,095		28,095	1,305		(9,185)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/19/2030	56	575,214	10260.51	81,968			67,274		67,274	(5,814)		(8,197)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	3,882	2,866,741	738.47	98,430			55,839		55,839	10,726		(49,215)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	1,079	796,896	738.47	69,808			49,923		49,923	(979)		(17,452)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	3,031	2,238,194	738.47	44,764			42,874		42,874	22,358		(22,382)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1,051	801,713	762.63	31,991			21,234		21,234	6,572		(15,996)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/19/2026	740	5,060,042	6834.5	91,586			150,631		150,631	108,654		(45,793)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/20/2026	979	6,693,424	6834.5	117,210			190,798		190,798	137,077		(58,605)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2025	12/21/2026	755	5,161,174	6834.5	116,584			195,304		195,304	141,870		(58,292)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2025	12/18/2026	14,115	96,471,868	6834.5	2,863,384			4,331,208		4,331,208	3,018,823		(1,431,692)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	5,364	36,657,970	6834.5	1,134,588			1,719,249		1,719,249	1,199,230		(567,294)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2025	12/17/2027	274	1,870,261	6834.5	106,258			142,602		142,602	65,123		(26,564)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	64	436,081	6834.5	10,191			12,230		12,230	4,799		(2,548)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/19/2025	12/19/2026	3,431	23,449,029	6834.5	304,590			285,383		285,383	145,780		(152,295)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/19/2025	12/20/2026	3,933	26,879,641	6834.5	319,573			150,559		150,559	4,088		(159,787)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/19/2025	12/21/2026	3,683	25,170,621	6834.5	293,042			275,360		275,360	141,049		(146,521)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/19/2026	77	525,063	6834.5	32,696			11,671		11,671	(3,314)		(16,348)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2026	68	465,889	6834.5	24,552			1,574		1,574	(9,679)		(12,276)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/19/2025	12/18/2026	678	4,633,496	6834.5	48,188			64,569		64,569	42,483		(24,094)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/19/2025	12/21/2026	234	1,596,643	6834.5	16,605			22,189		22,189	14,578		(8,303)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	2,867	10,384,083	3622.47	174,693			133,426		133,426	53,358		(87,347)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	1,555	5,632,231	3622.47	96,575			76,723		76,723	32,459		(48,288)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/19/2025	12/18/2026	9,465	16,963,224	1792.16	318,870			268,662		268,662	122,513		(159,435)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/19/2025	12/21/2026	3,108	5,569,701	1792.16	104,338			87,810		87,810	39,989		(52,169)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/19/2025	12/17/2027	1,262	2,261,616	1792.16	70,110			70,421		70,421	19,299		(17,528)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/19/2025	12/20/2027	898	1,608,995	1792.16	50,040			50,228		50,228	13,740		(12,510)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/19/2025	12/21/2027	959	1,718,133	1792.16	53,606			53,680		53,680	14,592		(13,401)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/19/2025	12/19/2026	10	462,857	48134.89	10,984			19,127		19,127	14,093		(5,492)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/19/2025	12/20/2026	20	971,852	48134.89	10,175			16,589		16,589	11,926		(5,088)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	30	1,463,071	48134.89	27,207			46,734		46,734	34,264		(13,603)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	88	4,214,751	48134.89	65,679			78,859		78,859	48,756		(32,839)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	29	1,391,397	48134.89	36,107			42,858		42,858	26,309		(18,053)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	7,452	1,684,815	226.09	37,571			69		69	(17,151)		(18,786)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	355	892,933	2513.31	19,912			3,481		3,481	(5,645)		(9,956)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	445	1,118,402	2513.31	35,006			17,160		17,160	(8,365)		(8,751)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	3,245	1,107,257	341.25	25,024			1		1	(11,468)		(12,512)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	2,687	916,960	341.25	28,793			1,076		1,076	(19,919)		(7,198)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	6,979	1,824,866	261.49	39,235			8,741		8,741	(9,242)		(19,617)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1,767	461,972	261.49	13,305			6,950		6,950	(2,751)		(3,326)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2025	12/22/2026	2,078	2,281,556	1097.91	48,346			34,303		34,303	12,145		(24,173)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2025	12/22/2027	848	931,412	1097.91	26,815			24,499		24,499	4,946		(6,704)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2025	12/22/2026	936	1,069,887	1143.6	31,112			24,622		24,622	10,362		(15,556)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	1,267	389,222	307.16	17,515			33,468		33,468	20,696		(4,379)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	721	859,982	1192.04	44,288			54,546		54,546	34,248		(22,144)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1,496	1,783,686	1192.04	130,438			157,995		157,995	62,884		(32,610)				0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	71	730,665	10296.79	25,281			17,856		17,856	6,268		(12,641)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	91	933,885	10296.79	63,095			51,189		51,189	5,182		(15,774)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2025	12/20/2030	88	901,545	10296.79	128,380			103,542		103,542	(10,930)		(12,838)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	355	264,084	744.04	5,150			3,068		3,068	707		(2,575)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	676	503,101	744.04	35,116			25,635		25,635	29		(8,779)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/22/2025	12/20/2030	2,501	1,860,520	744.04	253,961			193,704		193,704	(32,745)		(25,396)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/22/2025	12/22/2026	959	6,593,985	6878.49	133,248			216,784		216,784	155,712		(66,624)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2026	7,228	49,717,025	6878.49	1,550,932			2,301,696		2,301,696	1,590,853		(775,466)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2027	125	859,062	6878.49	52,387			68,113		68,113	29,915		(13,097)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	4,282	29,456,322	6878.49	349,265			189,740		189,740	29,661		(174,633)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	54	370,809	6878.49	19,738			447		447	(8,600)		(9,869)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/22/2025	12/22/2026	301	2,071,554	6878.49	21,544			28,593		28,593	18,718		(10,772)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/22/2025	12/22/2026	2,714	9,855,871	3630.91	142,738			88,729		88,729	23,307		(71,369)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2025	12/22/2026	3,514	6,310,522	1795.77	121,578			94,936		94,936	39,213		(60,789)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2025	12/22/2027	891	1,600,355	1795.77	50,971			48,163		48,163	10,997		(12,743)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2026	26	1,255,839	48362.68	20,666			32,453		32,453	22,981		(10,333)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2026	33	1,607,845	48362.68	28,289			33,012		33,012	20,047		(14,144)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	3,705	838,870	226.44	18,707			30		30	(8,544)		(9,353)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	2,137	483,976	226.44	14,713			1,724		1,724	(9,004)		(3,678)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	2,759	710,770	257.66	16,916			421		421	(7,333)		(8,458)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	307	772,962	2513.85	17,237			3,010		3,010	(4,890)		(8,619)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/23/2025	12/23/2026	1,139	389,494	341.88	8,803						(4,034)		(4,401)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/23/2025	12/23/2026	3,069	802,507	261.46	17,254			3,917		3,917	(3,991)		(8,627)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/23/2025	12/23/2026	4,233	4,655,081	1099.77	98,595			65,416		65,416	20,227		(49,297)				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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/23/2025	12/23/2027	1,544	1,698,146	1099.77	48,839			43,204		43,204	7,592		(12,210)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/23/2025	12/23/2026	2,614	2,996,571	1146.4	87,110			64,403		64,403	24,477		(43,555)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/23/2025	12/23/2027	483	553,682	1146.4	21,909			20,670		20,670	4,694		(5,477)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	2,186	671,115	307.08	20,737			54,958		54,958	45,454		(10,369)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2027	1,367	419,799	307.08	18,891			36,200		36,200	22,426		(4,723)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/23/2025	12/23/2026	2,276	2,723,624	1196.79	96,255			118,652		118,652	74,535		(48,128)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/23/2025	12/23/2027	986	1,179,733	1196.79	97,092			113,717		113,717	42,921		(24,273)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	104	1,075,606	10339.22	58,355			28,054		28,054	1,308		(29,178)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	46	475,943	10339.22	42,454			30,746		30,746	(210)		(10,614)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2030	214	2,209,721	10339.22	314,885			249,666		249,666	(31,107)		(31,489)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	33	340,118	10339.22	11,972			11,680		11,680	6,193		(5,986)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	3,942	2,951,332	748.69	114,988			48,909		48,909	(3,794)		(57,494)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2027	1,240	928,327	748.69	68,606			44,883		44,883	(5,143)		(17,152)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2030	488	365,538	748.69	49,896			37,083		37,083	(7,408)		(4,990)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	3,509	2,626,890	748.69	52,538			42,615		42,615	18,535		(26,269)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/23/2025	12/23/2026	2,382	1,842,889	773.77	69,468			40,911		40,911	9,071		(34,734)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/23/2025	12/23/2027	709	548,224	773.77	21,052			19,955		19,955	4,605		(5,263)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/23/2025	12/23/2026	870	6,010,772	6909.79	116,565			186,528		186,528	133,102		(58,283)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	6,595	45,569,522	6909.79	1,306,450			1,903,274		1,903,274	1,304,485		(653,225)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2027	244	1,682,533	6909.79	90,275			111,677		111,677	45,851		(22,569)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2030	26	180,000	6909.79	33,905			37,692		37,692	7,460		(3,390)				0001
S&P 500 Index Option CLO	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2025	12/23/2026	4,170	28,815,775	6909.79	337,817			104,952		104,952	(49,880)		(168,908)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	368	2,540,636	6909.79	25,737			34,872		34,872	23,076		(12,868)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2025	12/23/2026	2,398	8,696,039	3626.24	133,433			95,727		95,727	34,570		(66,716)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/23/2025	12/23/2026	4,544	8,148,731	1793.27	175,862			140,166		140,166	59,563		(87,931)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/23/2025	12/23/2027	765	1,371,890	1793.27	42,666			42,435		42,435	11,324		(10,666)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/23/2025	12/23/2026	25	1,191,605	48442.41	21,001			32,781		32,781	23,155		(10,501)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/23/2025	12/23/2026	48	2,315,513	48442.41	42,170			48,920		48,920	29,592		(21,085)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/23/2027	1,416	365,394	258.08	12,277			3,044		3,044	(5,909)		(3,069)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	280	705,977	2519.17	15,743			2,435		2,435	(4,781)		(7,872)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/23/2027	367	924,121	2519.17	28,925			13,446		13,446	(7,645)		(7,231)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/24/2025	12/24/2026	11,256	12,397,812	1101.44	262,710			163,855		163,855	43,446		(131,355)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/24/2025	12/23/2027	1,090	1,200,327	1101.44	34,509			29,609		29,609	4,446		(8,627)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/24/2025	12/24/2026	2,671	3,068,096	1148.78	89,220			62,182		62,182	21,290		(44,610)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/24/2025	12/23/2027	397	456,302	1148.78	18,047			16,528		16,528	3,369		(4,512)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	2,273	698,555	307.34	21,585			56,585		56,585	46,691		(10,793)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	12/24/2025	12/23/2027	862	1,031,764	1196.95	44,313			56,158		56,158	23,846		(11,078)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	126	1,309,713	10369.55	56,757			30,815		30,815	4,802		(28,378)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/23/2027	118	1,226,021	10369.55	109,238			77,469		77,469	(2,184)		(27,310)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2030	215	2,231,324	10369.55	317,964			249,103		249,103	(34,415)		(31,796)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	43	443,471	10369.55	15,610			14,737		14,737	7,583		(7,805)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	2,455	1,846,673	752.28	79,181			32,195		32,195	(4,096)		(39,590)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/23/2027	747	561,846	752.28	49,274			30,746		30,746	(5,183)		(12,318)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2030	656	493,200	752.28	67,371			49,029		49,029	(11,043)		(6,737)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	723	543,537	752.28	19,024			14,518		14,518	5,799		(9,512)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/24/2025	12/23/2027	584	453,959	776.75	37,361			27,679		27,679	436		(9,340)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/24/2025	12/24/2026	370	2,565,536	6932.05	46,567			66,146		66,146	44,803		(23,284)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/24/2025	12/24/2026	5,557	38,524,337	6932.05	1,173,697			1,680,538		1,680,538	1,142,593		(586,849)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/24/2025	12/23/2027	206	1,430,107	6932.05	127,171			167,741		167,741	75,013		(31,793)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/24/2025	12/24/2030	56	385,107	6932.05	100,838			120,262		120,262	30,348		(10,084)				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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/24/2025	12/24/2026	2,907	20,154,268	6932.05	243,744			54,587		54,587	(57,129)		(121,872)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/24/2025	12/24/2026	109	756,263	6932.05	48,832			5,823		5,823	(16,559)		(24,416)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	439	3,042,285	6932.05	31,853			41,569		41,569	26,970		(15,926)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/24/2025	12/24/2026	836	3,038,116	3634.05	56,236			41,147		41,147	15,372		(28,118)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/24/2025	12/24/2026	4,384	7,877,630	1796.94	161,971			120,761		120,761	46,524		(80,985)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/24/2025	12/23/2027	510	917,130	1796.94	28,981			27,283		27,283	6,150		(7,245)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	8	365,561	48731.16	4,584			6,889		6,889	4,788		(2,292)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	29	1,389,812	48731.16	16,633			18,582		18,582	10,959		(8,316)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/26/2025	12/24/2026	12,290	2,794,738	227.4	62,323			63		63	(28,501)		(31,161)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/26/2025	12/28/2026	16,281	3,702,260	227.4	82,931			106		106	(37,904)		(41,465)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/26/2025	12/28/2027	5,169	1,175,451	227.4	35,851			3,698		3,698	(22,444)		(8,963)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/26/2025	12/28/2026	4,735	1,224,311	258.58	29,261			606		606	(12,805)		(14,631)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/26/2025	12/28/2027	4,692	1,213,255	258.58	40,887			9,685		9,685	(20,129)		(10,222)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/26/2025	12/24/2026	1,088	2,741,656	2519.91	61,139			9,280		9,280	(18,742)		(30,569)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/26/2025	12/28/2026	458	1,155,250	2519.91	25,878			4,117		4,117	(7,744)		(12,939)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/26/2025	12/23/2027	894	2,252,935	2519.91	70,517			32,552		32,552	(18,866)		(17,629)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/26/2025	12/27/2027	1,582	3,987,543	2519.91	124,810			57,991		57,991	(33,016)		(31,203)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/26/2025	12/28/2027	651	1,639,779	2519.91	51,489			23,886		23,886	(13,658)		(12,872)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/26/2025	12/24/2026	10,229	2,679,845	261.99	57,617			11,505		11,505	(14,902)		(28,808)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/26/2025	12/28/2026	12,925	3,386,142	261.99	73,141			15,144		15,144	(18,379)		(36,570)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/26/2025	12/27/2027	13,677	3,583,261	261.99	103,198			51,568		51,568	(23,681)		(25,799)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/26/2025	12/28/2027	10,330	2,706,359	261.99	77,943			38,998		38,998	(17,836)		(19,486)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2025	12/24/2026	9,969	10,980,013	1101.37	231,678			145,519		145,519	39,333		(115,839)				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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2025	12/28/2026	1,199	1,320,924	1101.37	27,872			17,801		17,801	5,026		(13,936)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2025	12/27/2027	2,302	2,535,648	1101.37	72,520			62,837		62,837	9,959		(18,130)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2025	12/28/2027	899	989,923	1101.37	28,411			24,552		24,552	3,836		(7,103)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2025	12/24/2026	4,230	4,858,157	1148.61	140,887			98,906		98,906	34,333		(70,443)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2025	12/28/2026	974	1,118,443	1148.61	32,435			23,112		23,112	8,246		(16,217)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2025	12/27/2027	1,411	1,620,845	1148.61	63,861			59,022		59,022	12,456		(15,965)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2025	12/28/2027	647	743,251	1148.61	29,358			27,086		27,086	5,679		(7,340)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/26/2025	12/24/2026	27	281,328	10365.21	11,056			6,761		6,761	1,694		(5,528)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/26/2025	12/26/2030	80	834,163	10365.21	118,868			93,337		93,337	(12,653)		(11,887)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/26/2025	12/26/2026	133	922,881	6929.94	28,608			48,577		48,577	35,465		(14,304)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/26/2025	12/27/2026	428	2,969,427	6929.94	47,802			78,547		78,547	56,638		(23,901)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/26/2025	12/28/2026	1,733	12,011,952	6929.94	233,079			357,401		357,401	250,573		(116,540)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/26/2025	12/24/2026	9,454	65,512,725	6929.94	1,868,831			2,686,794		2,686,794	1,830,246		(934,415)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/26/2025	12/28/2026	6,869	47,599,944	6929.94	1,380,153			2,002,658		2,002,658	1,370,088		(690,076)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/26/2025	12/27/2027	124	862,197	6929.94	20,063			23,725		23,725	9,095		(5,016)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/26/2025	12/28/2027	442	3,059,706	6929.94	175,113			225,339		225,339	97,653		(43,778)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/26/2025	12/26/2026	907	6,283,921	6929.94	59,873			60		60	(27,381)		(29,936)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/26/2025	12/27/2026	3,092	21,425,610	6929.94	249,483			853		853	(113,493)		(124,741)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/26/2025	12/28/2026	5,495	38,079,131	6929.94	488,215			3,775		3,775	(219,991)		(244,108)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/26/2025	12/27/2026	46	315,514	6929.94	21,770			566		566	(9,412)		(10,885)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/26/2025	12/28/2026	52	359,333	6929.94	18,937			2		2	(8,677)		(9,468)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	191	1,322,939	6929.94	13,468			18,082		18,082	11,910		(6,734)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	450	3,121,294	6929.94	31,775			42,498		42,498	27,934		(15,887)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/26/2025	12/24/2026	787	2,862,078	3635.25	44,353			27,923		27,923	7,595		(22,176)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/26/2025	12/28/2026	3,804	13,827,761	3635.25	242,731			175,258		175,258	64,006		(121,365)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2025	12/24/2026	6,548	11,767,182	1797.15	238,593			178,620		178,620	69,265		(119,297)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2025	12/28/2026	3,992	7,173,596	1797.15	109,918			94,706		94,706	44,327		(54,959)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2025	12/23/2027	642	1,153,988	1797.15	36,812			34,252		34,252	7,409		(9,203)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2025	12/27/2027	1,733	3,114,463	1797.15	99,040			92,770		92,770	20,553		(24,760)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2025	12/28/2027	709	1,273,922	1797.15	40,511			37,980		37,980	8,441		(10,128)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/26/2025	12/28/2026	71	3,445,903	48710.97	52,390			75,462		75,462	51,449		(26,195)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/26/2025	12/24/2026	22	1,066,496	48710.97	27,320			30,638		30,638	18,116		(13,660)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/26/2025	12/28/2026	92	4,456,996	48710.97	71,734			76,913		76,913	44,035		(35,867)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	7,493	1,687,140	225.17	37,623			155		155	(17,089)		(18,812)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	2,208	497,174	225.17	15,164			2,170		2,170	(8,887)		(3,791)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	2,103	540,981	257.25	12,875			432		432	(5,469)		(6,438)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	550	1,383,805	2517.5	30,859			5,297		5,297	(8,847)		(15,429)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	194	489,603	2517.5	15,325			7,305		7,305	(3,869)		(3,831)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/29/2025	12/23/2026	5,007	1,714,710	342.47	38,410			1		1	(17,603)		(19,205)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	7,532	2,579,395	342.47	58,294			2		2	(26,716)		(29,147)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/29/2025	12/29/2026	4,045	1,385,253	342.47	31,307			1		1	(14,348)		(15,653)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/29/2025	12/27/2027	3,253	1,114,037	342.47	34,981			1,168		1,168	(24,339)		(8,745)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2027	5,299	1,814,742	342.47	56,983			1,912		1,912	(39,638)		(14,246)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/29/2025	12/29/2027	1,475	505,164	342.47	15,862			535		535	(11,031)		(3,966)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/29/2025	12/29/2026	7,382	1,932,574	261.79	41,550			9,193		9,193	(9,851)		(20,775)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/29/2025	12/29/2027	6,116	1,601,092	261.79	46,111			23,588		23,588	(10,035)		(11,528)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2025	12/29/2026	613	674,246	1099.59	14,294			9,763		9,763	3,211		(7,147)				0001

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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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	275	327,602	1192.94	11,138			16,086		16,086	10,980		(5,569)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2025	12/29/2026	334	257,872	771.96	8,768			6,450		6,450	2,432		(4,384)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	870	6,007,808	6905.74	127,829			200,224		200,224	141,635		(63,914)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	4,606	31,810,112	6905.74	1,029,432			1,529,103		1,529,103	1,057,280		(514,716)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	199	1,371,232	6905.74	53,531			65,892		65,892	26,860		(13,383)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	3,387	23,389,481	6905.74	288,641			1,424		1,424	(130,869)		(144,320)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	140	964,600	6905.74	61,734			508		508	(27,787)		(30,867)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	185	1,278,177	6905.74	13,076			17,456		17,456	11,463		(6,538)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1,813	6,588,264	3634.72	95,689			61,124		61,124	17,267		(47,844)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/29/2025	12/29/2026	2,313	4,154,451	1796.31	80,493			63,098		63,098	26,205		(40,247)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/29/2025	12/29/2027	310	556,016	1796.31	17,626			16,740		16,740	3,888		(4,406)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/29/2025	12/29/2026	22	1,061,272	48461.93	18,539			27,936		27,936	19,438		(9,270)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/29/2025	12/29/2026	38	1,854,840	48461.93	38,785			43,972		43,972	26,195		(19,392)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	4,929	1,111,810	225.55	24,793			89		89	(11,275)		(12,397)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	157	394,035	2515.12	8,787			1,616		1,616	(2,411)		(4,393)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/30/2025	12/30/2026	1,114	381,036	342.11	8,611						(3,946)		(4,306)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/30/2025	12/30/2026	2,457	641,907	261.3	13,801			3,472		3,472	(2,853)		(6,901)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/30/2025	12/30/2027	2,038	532,638	261.3	15,340			8,250		8,250	(2,935)		(3,835)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2025	12/30/2026	5,981	6,572,156	1098.85	139,330			98,181		98,181	34,322		(69,665)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2025	12/30/2027	1,844	2,026,035	1098.85	58,147			52,709		52,709	10,310		(14,537)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2025	12/30/2026	1,936	2,216,194	1144.91	64,270			50,636		50,636	21,179		(32,135)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2025	12/30/2027	897	1,026,823	1144.91	40,560			39,260		39,260	9,686		(10,140)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1,814	555,528	306.2	17,166			47,167		47,167	39,299		(8,583)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/30/2025	12/30/2026	4,237	5,042,553	1190.13	197,627			255,445		255,445	164,866		(98,814)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/30/2025	12/30/2027	2,604	3,098,559	1190.13	228,788			281,468		281,468	114,643		(57,197)				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/30/2025	12/30/2026	169	1,729,034	10253.57	81,270			50,568		50,568	13,320		(40,635)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/30/2025	12/30/2027	134	1,368,965	10253.57	110,350			88,477		88,477	8,013		(27,588)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/30/2025	12/30/2030	253	2,598,127	10253.57	370,233			306,007		306,007	(24,117)		(37,023)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/30/2025	12/30/2026	60	615,192	10253.57	21,655			22,907		22,907	12,982		(10,827)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	4,630	3,444,396	743.91	144,911			69,028		69,028	2,610		(72,456)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	828	615,826	743.91	54,008			37,021		37,021	(2,360)		(13,502)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2030	1,702	1,266,049	743.91	172,942			132,161		132,161	(22,046)		(17,294)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	2,572	1,913,692	743.91	66,979			58,801		58,801	28,102		(33,490)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2025	12/30/2026	1,303	1,003,375	770.12	45,355			25,900		25,900	5,112		(22,677)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2025	12/30/2027	709	545,864	770.12	20,961			20,385		20,385	5,101		(5,240)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/30/2025	12/30/2026	1,127	7,774,205	6896.24	138,407			215,552		215,552	152,115		(69,203)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	8,977	61,905,437	6896.24	1,732,539			2,529,183		2,529,183	1,735,102		(866,270)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2027	286	1,970,533	6896.24	196,992			271,251		271,251	127,611		(49,248)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2030	69	476,456	6896.24	119,995			151,322		151,322	44,326		(12,000)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/30/2025	12/30/2026	4,449	30,678,382	6896.24	329,985						(151,243)		(164,992)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	578	3,985,226	6896.24	40,849			54,457		54,457	35,735		(20,424)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/30/2025	12/30/2026	3,120	11,329,621	3631.64	175,359			125,633		125,633	45,260		(87,679)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/30/2025	12/30/2026	5,065	9,089,095	1794.59	197,041			153,233		153,233	62,923		(98,521)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/30/2025	12/30/2027	2,755	4,944,784	1794.59	155,266			151,737		151,737	38,522		(38,817)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/30/2025	12/30/2026	25	1,212,442	48367.06	19,482			29,926		29,926	20,996		(9,741)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/30/2025	12/30/2026	45	2,175,168	48367.06	40,253			47,822		47,822	29,373		(20,127)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2025	12/30/2027	1,764	396,478	224.76	12,053			1,839		1,839	(6,950)		(3,013)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	2,070	530,667	256.4	12,630			582		582	(5,206)		(6,315)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	277	693,031	2504.42	15,455			3,679		3,679	(3,405)		(7,727)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/31/2025	12/31/2026	9,595	10,506,742	1095.02	222,743			180,693		180,693	78,602		(111,371)				0001

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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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/31/2025	12/30/2027	390	427,012	1095.02	12,255			11,901		11,901	2,965		(3,064)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/31/2025	12/31/2026	3,864	4,402,148	1139.4	127,662			115,154		115,154	56,642		(63,831)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2026	532	627,645	1178.78	14,310			23,066		23,066	16,507		(7,155)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	129	1,308,653	10124.48	55,080			44,148		44,148	18,903		(27,540)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2025	12/30/2027	63	639,056	10124.48	56,940			49,404		49,404	7,885		(14,235)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2030	115	1,161,429	10124.48	165,504			147,892		147,892	318		(16,550)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	509	372,441	732.09	13,147			9,588		9,588	3,563		(6,574)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2030	601	439,884	732.09	60,044			49,120		49,120	(4,419)		(6,004)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	714	522,393	732.09	10,448			10,880		10,880	6,091		(5,224)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/31/2025	12/31/2026	1,189	904,156	760.61	20,615			20,455		20,455	11,007		(10,307)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/31/2025	12/30/2027	502	382,113	760.61	31,448			27,424		27,424	4,493		(7,862)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	947	6,482,578	6845.5	122,234			204,495		204,495	148,471		(61,117)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	6,741	46,144,494	6845.5	1,338,524			1,983,531		1,983,531	1,370,041		(669,262)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2026	3,077	21,063,902	6845.5	238,668			27,376		27,376	(82,013)		(119,334)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	86	591,711	6845.5	36,875			2,777		2,777	(14,125)		(18,438)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	424	2,905,469	6845.5	30,478			39,965		39,965	25,996		(15,239)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2025	12/31/2026	2,132	7,713,787	3618.85	112,617			89,707		89,707	38,091		(56,309)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2025	12/31/2026	5,383	9,625,441	1788.08	212,893			189,204		189,204	91,627		(106,447)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2025	12/30/2027	973	1,740,341	1788.08	54,821			57,150		57,150	17,177		(13,705)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	27	1,280,946	48063.29	23,710			38,731		38,731	27,864		(11,855)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	58	2,803,465	48063.29	42,400			53,914		53,914	34,480		(21,200)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/03/2025	12/04/2026	77,647	7,764,679	100	158,000			15,878		15,878	(56,538)		(79,000)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/03/2025	12/04/2026	59,562	5,837,105	98	53,500			155,815		155,815	131,295		(26,750)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/10/2025	12/11/2026	89,322	8,932,208	100	152,000			26,257		26,257	(43,410)		(76,000)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/10/2025	12/11/2026	78,577	7,700,583	98	68,000			188,650		188,650	157,483		(34,000)				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)
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/17/2025	12/18/2026	75,264	7,526,372	100	134,000			23,235		23,235	(38,181)		(67,000)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/17/2025	12/18/2026	84,369	8,268,179	98	71,000			198,530		198,530	165,988		(35,500)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/24/2025	12/24/2026	81,223	8,122,291	100	140,000			24,783		24,783	(39,383)		(70,000)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/24/2025	12/24/2026	84,888	8,319,020	98	71,000			198,254		198,254	165,713		(35,500)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/31/2025	12/31/2026	64,972	6,497,191	100	110,000			19,685		19,685	(30,732)		(55,000)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/31/2025	12/31/2026	62,896	6,163,842	98	56,500			149,577		149,577	123,681		(28,250)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	12/31/2026	10,611	2,379,957	224.3		53,073		357		357	(28,391)		(24,325)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	01/04/2027	13,957	3,130,645	224.3		70,440		543		543	(37,611)		(32,285)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	01/04/2028	2,801	628,191	224.3		19,160		3,152		3,152	(11,617)		(4,391)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	12/31/2026	2,426	624,520	257.44		14,801		492		492	(7,525)		(6,784)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	01/04/2027	1,906	490,557	257.44		11,724		425		425	(5,926)		(5,374)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	12/31/2027	2,520	648,633	257.44		21,794		5,901		5,901	(10,899)		(4,994)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	01/04/2028	2,020	520,069	257.44		17,526		4,774		4,774	(8,735)		(4,016)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	12/31/2026	1,420	3,564,160	2510.19		79,481		16,590		16,590	(26,462)		(36,429)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	01/04/2027	356	894,494	2510.19		20,037		4,335		4,335	(6,519)		(9,183)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	12/31/2027	885	2,222,492	2510.19		69,564		35,576		35,576	(18,047)		(15,942)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	01/03/2028	325	816,341	2510.19		25,551		13,125		13,125	(6,571)		(5,856)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2026	01/04/2028	1,151	2,888,315	2510.19		90,693		46,506		46,506	(23,404)		(20,784)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/02/2026	12/31/2026	10,955	2,849,206	260.07		61,258		20,625		20,625	(12,557)		(28,077)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/02/2026	01/04/2027	12,141	3,157,590	260.07		68,204		23,463		23,463	(13,481)		(31,260)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/02/2026	12/31/2027	4,173	1,085,250	260.07		31,147		18,980		18,980	(5,029)		(7,138)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/02/2026	01/03/2028	9,454	2,458,633	260.07		70,809		43,134		43,134	(11,448)		(16,227)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/02/2026	01/04/2028	3,680	957,127	260.07		27,565		16,809		16,809	(4,439)		(6,317)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/02/2026	12/31/2026	10,242	11,224,147	1095.9		237,278		187,163		187,163	58,637		(108,753)				0001

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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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/02/2026	01/04/2027	1,311	1,436,557	1095.9		30,527		24,243		24,243	7,707		(13,991)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/02/2026	12/31/2027	1,499	1,643,211	1095.9		47,259		45,117		45,117	8,689		(10,830)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/02/2026	01/03/2028	617	676,633	1095.9		19,494		18,618		18,618	3,592		(4,467)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/02/2026	01/04/2028	1,150	1,259,994	1095.9		36,326		34,694		34,694	6,693		(8,325)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/02/2026	12/31/2026	4,817	5,494,985	1140.65		159,410		139,582		139,582	53,236		(73,063)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/02/2026	01/04/2027	987	1,125,792	1140.65		32,828		28,903		28,903	11,121		(15,046)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/02/2026	12/31/2027	799	911,491	1140.65		36,059		36,761		36,761	8,966		(8,263)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/02/2026	01/04/2028	1,199	1,367,496	1140.65		54,221		55,302		55,302	13,506		(12,426)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	2,459	751,605	305.6		23,225		65,372		65,372	52,792		(10,645)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2027	561	171,494	305.6		7,717		15,514		15,514	9,565		(1,769)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/02/2026	12/31/2026	422	495,494	1175.45		30,572		40,926		40,926	24,366		(14,012)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/02/2026	12/31/2027	375	440,491	1175.45		36,208		47,871		47,871	19,960		(8,298)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2026	48	480,642	10095.88		16,582		15,877		15,877	6,895		(7,600)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2030	54	547,896	10095.88		78,020		70,950		70,950	82		(7,152)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	375	275,898	734.76		17,382		8,471		8,471	(944)		(7,967)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2027	343	252,180	734.76		17,577		14,053		14,053	505		(4,028)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/02/2026	12/31/2026	179	136,333	763.2		8,412		4,948		4,948	392		(3,855)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/02/2026	12/31/2027	262	200,268	763.2		9,192		9,223		9,223	2,137		(2,107)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/02/2026	01/02/2027	334	2,290,728	6858.47		40,586		66,787		66,787	44,803		(18,602)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/02/2026	01/03/2027	733	5,029,086	6858.47		85,764		142,664		142,664	96,209		(39,308)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/02/2026	01/04/2027	1,025	7,031,945	6858.47		153,944		255,228		255,228	171,842		(70,558)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2026	12/31/2026	9,383	64,355,014	6858.47		2,006,633		3,012,489		3,012,489	1,925,563		(919,707)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2026	01/04/2027	6,656	45,647,895	6858.47		1,359,669		2,021,525		2,021,525	1,285,038		(623,182)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2026	12/31/2027	233	1,595,356	6858.47		129,267		181,285		181,285	81,642		(29,624)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2026	01/03/2028	70	481,225	6858.47		25,361		31,875		31,875	12,327		(5,812)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2026	01/04/2028	58	399,080	6858.47		9,139		11,100		11,100	4,055		(2,094)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/02/2026	01/02/2027	2,083	14,284,864	6858.47		181,313		57,432		57,432	(40,780)		(83,102)				0001

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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/02/2026	01/03/2027	2,319	15,908,196	6858.47		202,577		119,153		119,153	9,424		(92,848)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/02/2026	01/04/2027	3,077	21,100,089	6858.47		230,769		41,053		41,053	(83,947)		(105,769)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/02/2026	01/03/2027	136	934,597	6858.47		64,020		17,118		17,118	(17,560)		(29,342)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/02/2026	12/31/2026	341	2,338,777	6858.47		24,323		32,110		32,110	18,935		(11,148)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/02/2026	01/04/2027	384	2,630,457	6858.47		27,357		35,982		35,982	21,163		(12,539)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/02/2026	12/31/2026	2,190	7,941,158	3626.61		137,228		114,252		114,252	39,921		(62,896)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/02/2026	01/04/2027	1,698	6,157,728	3626.61		98,763		78,634		78,634	25,137		(45,266)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/02/2026	12/31/2026	6,698	11,999,098	1791.52		233,113		201,875		201,875	75,605		(106,843)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/02/2026	01/04/2027	3,021	5,411,802	1791.52		94,326		85,414		85,414	34,320		(43,233)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/02/2026	12/31/2027	1,337	2,394,880	1791.52		76,049		75,954		75,954	17,333		(17,428)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/02/2026	01/03/2028	696	1,247,084	1791.52		39,685		39,649		39,649	9,058		(9,094)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/02/2026	01/04/2028	751	1,344,784	1791.52		42,822		42,789		42,789	9,781		(9,813)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/02/2026	01/02/2027	12	601,489	48382.39		5,702		8,749		8,749	5,660		(2,613)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/02/2026	01/03/2027	31	1,503,592	48382.39		27,510		43,736		43,736	28,834		(12,609)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	21	1,036,093	48382.39		19,250		30,976		30,976	20,549		(8,823)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	35	1,700,675	48382.39		31,332		36,560		36,560	19,589		(14,360)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	62	3,021,380	48382.39		59,631		69,253		69,253	36,953		(27,331)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2027	9,430	2,129,787	225.86		47,494		190		190	(25,536)		(21,768)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2028	2,533	572,048	225.86		17,447		2,314		2,314	(11,135)		(3,998)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2027	2,284	591,701	259.12		14,082		304		304	(7,324)		(6,454)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2027	882	2,226,343	2522.89		49,647		8,121		8,121	(18,771)		(22,755)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2026	01/05/2028	136	342,015	2522.89		10,705		4,908		4,908	(3,344)		(2,453)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2026	12/30/2026	7,105	2,428,564	341.83		54,400		3		3	(29,463)		(24,933)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2026	01/04/2027	5,951	2,034,089	341.83		45,970		4		4	(24,897)		(21,070)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2027	8,327	2,846,483	341.83		64,331		6		6	(34,840)		(29,485)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2026	12/30/2027	8,275	2,828,604	341.83		88,535		3,233		3,233	(65,013)		(20,289)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2028	5,665	1,936,475	341.83		60,805		2,278		2,278	(44,593)		(13,935)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	13,430	3,501,380	260.71		75,280		22,765		22,765	(18,012)		(34,503)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2028	4,521	1,178,732	260.71		33,947		19,485		19,485	(6,682)		(7,780)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2026	01/05/2027	660	725,404	1099.13		15,379		10,953		10,953	2,622		(7,049)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2026	01/05/2028	624	685,821	1099.13		19,752		17,834		17,834	2,609		(4,526)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2026	01/05/2027	2,480	2,840,471	1145.38		82,629		65,364		65,364	20,607		(37,872)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2026	01/05/2028	691	791,051	1145.38		31,341		30,201		30,201	6,042		(7,182)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2027	483	572,213	1185.36		10,929		16,970		16,970	11,050		(5,009)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2026	01/05/2027	44	442,947	10173.26		13,820		12,290		12,290	4,804		(6,334)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2026	01/05/2028	44	452,109	10173.26		40,328		33,772		33,772	2,686		(9,242)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2026	01/03/2031	68	691,500	10173.26		98,470		85,597		85,597	(3,847)		(9,026)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2026	01/05/2028	608	450,602	740.84		39,518		28,122		28,122	(2,340)		(9,056)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2026	01/05/2027	759	562,197	740.84		11,244		10,327		10,327	4,237		(5,153)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2026	01/05/2027	957	6,602,743	6902.05		129,608		206,820		206,820	136,615		(59,404)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2026	01/05/2027	6,457	44,566,264	6902.05		1,254,241		1,830,432		1,830,432	1,151,052		(574,860)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2026	01/05/2028	282	1,944,113	6902.05		106,968		137,087		137,087	54,632		(24,514)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2026	01/05/2027	2,961	20,434,495	6902.05		263,480		211,050		211,050	68,332		(120,762)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2026	01/05/2027	121	836,264	6902.05		41,596		1,321		1,321	(21,211)		(19,065)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2026	01/05/2027	255	1,760,480	6902.05		18,283		23,897		23,897	13,994		(8,380)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2027	2,248	8,176,914	3637.21		126,923		90,901		90,901	22,151		(58,173)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2026	01/05/2027	1,772	3,182,560	1796.17		64,475		50,477		50,477	15,553		(29,551)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2028	579	1,040,031	1796.17		32,493		31,549		31,549	6,503		(7,446)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2026	01/05/2027	19	919,569	48977.18		15,940		21,191		21,191	12,557		(7,306)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2026	01/05/2027	40	1,937,302	48977.18		34,935		36,186		36,186	17,263		(16,012)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2027	3,840	868,817	226.23		19,375		68		68	(10,427)		(8,880)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2028	2,741	620,097	226.23		18,913		2,387		2,387	(12,192)		(4,334)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2027	293	742,485	2531.89		16,557		2,203		2,203	(6,766)		(7,589)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2027	1,430	489,781	342.59		11,069		1		1	(5,995)		(5,073)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	2,027	529,991	261.53		11,395		2,880		2,880	(3,292)		(5,223)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/06/2026	01/06/2027	4,327	4,769,518	1102.18		101,066		64,592		64,592	9,848		(46,322)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/06/2026	01/06/2027	1,603	1,842,954	1149.83		53,593		38,122		38,122	9,093		(24,564)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/06/2026	01/06/2028	956	1,099,722	1149.83		43,549		39,742		39,742	6,173		(9,980)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2027	1,368	1,639,551	1198.73		83,611		94,404		94,404	49,115		(38,322)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2028	930	1,114,717	1198.73		91,741		107,171		107,171	36,454		(21,024)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2027	106	1,084,083	10259.75		51,492		32,617		32,617	4,725		(23,601)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2028	119	1,223,442	10259.75		83,236		69,783		69,783	5,622		(19,075)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2031	153	1,567,741	10259.75		223,403		184,268		184,268	(18,657)		(20,479)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/06/2026	01/06/2027	2,105	1,574,206	747.86		67,519		30,910		30,910	(5,663)		(30,946)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/06/2026	01/06/2031	758	566,573	747.86		77,337		57,908		57,908	(12,340)		(7,089)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/06/2026	01/06/2027	2,347	1,755,236	747.86		35,105		29,023		29,023	10,008		(16,090)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/06/2026	01/06/2027	555	432,034	778.74		26,700		11,785		11,785	(2,677)		(12,237)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2026	01/06/2027	517	3,589,141	6944.82		69,424		109,322		109,322	71,718		(31,819)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/06/2026	01/06/2027	5,110	35,490,739	6944.82		935,236		1,334,798		1,334,798	828,212		(428,650)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/06/2026	01/06/2028	82	568,793	6944.82		35,857		44,249		44,249	16,610		(8,217)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2026	01/06/2027	2,463	17,103,215	6944.82		188,723		90,033		90,033	(12,192)		(86,498)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2027	70	484,476	6944.82		31,006		4,547		4,547	(12,248)		(14,211)				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	01/06/2026	01/06/2027	244	1,697,439	6944.82		17,602		22,851		22,851	13,316		(8,068)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	01/06/2026	01/06/2027	1,258	4,602,186	3656.98		72,822		42,326		42,326	2,880		(33,377)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/06/2026	01/06/2027	2,358	4,257,805	1805.74		87,644		56,809		56,809	9,335		(40,170)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/06/2026	01/06/2028	467	842,494	1805.74		26,539		23,089		23,089	2,632		(6,082)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/06/2026	01/06/2027	9	433,721	49462.08		4,983		6,622		6,622	3,923		(2,284)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/06/2026	01/06/2027	28	1,365,349	49462.08		26,210		26,299		26,299	12,102		(12,013)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2027	2,665	602,809	226.16		13,443		51		51	(7,231)		(6,161)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2027	2,453	635,450	259.04		15,124		353		353	(7,839)		(6,932)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2027	489	1,234,691	2527.46		27,534		4,132		4,132	(10,782)		(12,620)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	01/07/2026	01/07/2027	1,910	656,370	343.59		14,834		1		1	(8,034)		(6,799)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	01/07/2026	01/07/2027	5,821	6,405,426	1100.35		135,154		93,167		93,167	19,958		(61,946)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	01/07/2026	01/07/2027	2,519	2,889,569	1147.19		83,798		64,028		64,028	18,638		(38,407)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	01/07/2026	01/07/2027	2,541	780,314	307.05		24,112		64,005		64,005	50,944		(11,051)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	01/07/2026	01/07/2027	1,721	2,063,528	1199.23		84,069		100,345		100,345	54,807		(38,532)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	01/07/2026	01/07/2028	590	707,338	1199.23		50,648		59,871		59,871	20,830		(11,607)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2027	78	804,766	10269.17		32,896		23,824		23,824	6,006		(15,077)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2027	2,073	1,540,441	742.92		64,270		33,095		33,095	(1,718)		(29,457)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2028	196	145,424	742.92		11,430		8,347		8,347	(464)		(2,619)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2027	532	395,300	742.92		7,906		7,042		7,042	2,760		(3,624)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	01/07/2026	01/07/2027	1,416	1,096,415	774.28		58,095		31,319		31,319	(149)		(26,627)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	01/07/2026	01/07/2027	758	5,244,776	6920.93		100,397		164,005		164,005	109,623		(46,015)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/07/2026	01/07/2027	5,289	36,607,879	6920.93		1,035,408		1,497,140		1,497,140	936,294		(474,562)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/07/2026	01/07/2027	2,626	18,171,571	6920.93		199,012		110,827		110,827	3,029		(91,214)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/07/2026	01/07/2027	476	3,290,986	6920.93		34,128		44,448		44,448	25,962		(15,642)				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/07/2026	01/07/2027	1,062	3,862,848	3637.99		58,836		41,658		41,658	9,788		(26,967)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/07/2026	01/07/2027	4,571	8,210,192	1796.18		179,253		139,571		139,571	42,475		(82,158)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/07/2026	01/07/2028	529	950,804	1796.18		29,665		28,889		28,889	6,022		(6,798)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/07/2026	01/07/2027	24	1,200,311	48996.08		19,923		28,800		28,800	18,009		(9,131)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/07/2026	01/07/2027	38	1,876,863	48996.08		31,891		34,713		34,713	17,439		(14,617)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2027	5,891	1,330,234	225.81		29,664		137		137	(15,932)		(13,596)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2027	366	924,760	2525.36		20,622		3,292		3,292	(7,878)		(9,452)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2026	01/07/2028	165	416,261	2525.36		13,029		5,857		5,857	(4,187)		(2,986)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/08/2026	01/08/2027	1,853	635,993	343.3		14,373		1		1	(7,785)		(6,588)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/08/2026	01/07/2028	1,063	364,848	343.3		11,456		368		368	(8,463)		(2,625)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	6,083	1,585,730	260.69		34,093		10,567		10,567	(7,900)		(15,626)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2026	01/08/2027	2,291	2,520,262	1100.11		53,178		37,108		37,108	8,303		(24,373)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2026	01/07/2028	634	697,694	1100.11		20,024		17,850		17,850	2,415		(4,589)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2026	01/08/2027	6,744	7,735,003	1146.9		224,315		173,155		173,155	51,651		(102,811)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2026	01/07/2028	592	679,363	1146.9		26,767		25,489		25,489	4,856		(6,134)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/08/2026	01/08/2027	289	344,647	1191.11		13,510		19,206		19,206	11,888		(6,192)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/08/2026	01/07/2028	2,427	2,890,652	1191.11		237,901		289,814		289,814	106,432		(54,519)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2026	01/07/2028	94	959,316	10192.32		85,475		70,675		70,675	4,788		(19,588)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2031	82	832,413	10192.32		118,619		101,990		101,990	(5,756)		(10,873)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2027	31	317,701	10192.32		11,183		12,399		12,399	6,342		(5,126)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2027	334	247,955	742.72		4,835		3,046		3,046	427		(2,216)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2026	01/07/2028	1,265	939,885	742.72		82,428		57,681		57,681	(5,857)		(18,890)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2026	01/08/2027	393	304,214	773.63		5,810		4,976		4,976	1,829		(2,663)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2026	01/07/2028	180	139,404	773.63		5,353		5,085		5,085	959		(1,227)				0001

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)
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/08/2026	01/08/2027	748	5,179,807	6921.46		91,291		145,164		145,164	95,715		(41,842)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/08/2026	01/08/2027	4,498	31,130,371	6921.46		911,688		1,303,511		1,303,511	809,680		(417,857)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/08/2026	01/07/2028	98	679,880	6921.46		37,376		46,317		46,317	17,507		(8,565)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/08/2026	01/08/2031	75	516,250	6921.46		125,872		162,702		162,702	48,368		(11,538)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2026	01/08/2027	2,969	20,547,253	6921.46		197,662		221,236		221,236	114,169		(90,595)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/08/2026	01/08/2027	129	893,774	6921.46		9,277		12,059		12,059	7,034		(4,252)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2026	01/08/2027	1,314	4,815,376	3664.99		79,445		45,455		45,455	2,422		(36,412)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2026	01/08/2027	3,707	6,707,748	1809.32		124,493		78,857		78,857	11,423		(57,059)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2026	01/07/2028	346	626,190	1809.32		19,349		16,518		16,518	1,603		(4,434)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2027	19	936,708	49266.11		11,135		15,543		15,543	9,511		(5,104)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2027	23	1,126,188	49266.11		12,040		13,342		13,342	6,820		(5,518)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	9,753	2,205,804	226.16		49,189		193		193	(26,451)		(22,545)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	12,708	2,873,979	226.16		64,377		283		283	(34,588)		(29,506)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2028	2,632	595,162	226.16		18,152		2,352		2,352	(11,641)		(4,160)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	6,988	1,816,802	259.98		43,058		758		758	(22,565)		(19,735)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1,841	478,541	259.98		11,389		216		216	(5,953)		(5,220)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2028	5,282	1,373,148	259.98		46,275		9,729		9,729	(25,941)		(10,605)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	963	2,438,659	2531.49		54,382		7,492		7,492	(21,965)		(24,925)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	793	2,007,464	2531.49		44,967		6,396		6,396	(17,961)		(20,610)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/07/2028	1,022	2,586,405	2531.49		80,954		34,354		34,354	(28,049)		(18,552)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2028	1,776	4,495,466	2531.49		140,708		60,116		60,116	(48,346)		(32,246)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/09/2026	01/08/2027	6,871	2,361,881	343.76		53,379		3		3	(28,911)		(24,465)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/09/2026	01/07/2028	1,739	597,855	343.76		18,713		573		573	(13,851)		(4,288)				0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/09/2026	01/11/2028	3,016	1,036,701	343.76		32,552		1,014		1,014	(24,079)		(7,460)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	7,479	1,954,226	261.3		42,016		11,368		11,368	(11,390)		(19,257)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	6,473	1,691,264	261.3		36,531		10,061		10,061	(9,727)		(16,744)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/09/2026	01/07/2028	3,416	892,615	261.3		25,618		13,959		13,959	(5,789)		(5,871)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2028	3,189	833,252	261.3		23,998		13,091		13,091	(5,407)		(5,499)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/08/2027	6,739	7,436,060	1103.42		157,347		96,869		96,869	11,639		(72,117)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/11/2027	1,391	1,534,817	1103.42		32,600		20,233		20,233	2,575		(14,941)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/07/2028	942	1,039,281	1103.42		29,869		25,024		25,024	2,000		(6,845)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/11/2028	2,076	2,291,055	1103.42		66,005		55,349		55,349	4,470		(15,126)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/08/2027	1,304	1,502,433	1151.81		43,631		29,774		29,774	6,141		(19,997)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/11/2027	421	484,853	1151.81		14,133		9,713		9,713	2,057		(6,478)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/07/2028	472	543,647	1151.81		21,490		19,176		19,176	2,610		(4,925)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	2,714	835,297	307.78		25,811		66,439		66,439	52,458		(11,830)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/09/2026	01/07/2028	808	248,665	307.78		11,165		21,014		21,014	12,407		(2,559)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/09/2026	01/08/2027	574	692,128	1205.71		42,704		43,596		43,596	20,465		(19,573)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/07/2028	38	393,248	10327.19		35,038		26,034		26,034	(975)		(8,030)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/09/2031	96	990,859	10327.19		141,197		112,988		112,988	(15,266)		(12,943)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	406	304,784	751.56		12,161		5,991		5,991	(596)		(5,574)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/07/2028	145	108,675	751.56		5,608		3,904		3,904	(418)		(1,285)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	915	687,455	751.56		28,323		22,144		22,144	6,803		(12,981)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/09/2026	01/08/2027	482	376,774	781.83		8,590		6,237		6,237	1,584		(3,937)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/09/2026	01/07/2028	326	254,839	781.83		20,948		15,010		15,010	(1,137)		(4,801)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/09/2027	347	2,416,847	6966.28		55,299		88,189		88,189	58,236		(25,345)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/10/2027	840	5,852,245	6966.28		111,563		176,048		176,048	115,619		(51,133)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/11/2027	545	3,797,093	6966.28		78,486		123,809		123,809	81,296		(35,973)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2026	01/08/2027	10,232	71,281,873	6966.28		2,328,734		3,332,441		3,332,441	2,071,043		(1,067,336)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2026	01/11/2027	5,364	37,367,824	6966.28		992,843		1,397,939		1,397,939	860,149		(455,053)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2026	01/07/2028	353	2,455,845	6966.28		177,019		230,634		230,634	94,182		(40,567)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2026	01/09/2027	2,531	17,631,034	6966.28		239,569		252,102		252,102	122,336		(109,803)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2026	01/10/2027	2,984	20,785,608	6966.28		243,321		95,165		95,165	(36,635)		(111,522)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2026	01/11/2027	2,301	16,028,535	6966.28		176,956		197,107		197,107	101,256		(81,105)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/09/2027	99	690,065	6966.28		38,868		7,106		7,106	(13,948)		(17,814)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	42	292,443	6966.28		15,412		1,744		1,744	(6,604)		(7,064)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	594	4,139,129	6966.28		42,592		55,394		55,394	32,323		(19,521)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2027	176	1,226,443	6966.28		12,620		16,368		16,368	9,532		(5,784)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/09/2026	01/08/2027	3,104	11,393,663	3671.16		222,708		132,959		132,959	12,326		(102,074)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/09/2026	01/11/2027	1,022	3,751,935	3671.16		61,375		31,774		31,774	(1,471)		(28,130)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2026	01/08/2027	5,725	10,374,748	1812.18		201,556		117,288		117,288	8,112		(92,380)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2026	01/11/2027	2,479	4,491,672	1812.18		85,222		50,227		50,227	4,065		(39,060)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2026	01/07/2028	1,137	2,060,558	1812.18		63,465		52,660		52,660	3,739		(14,544)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2026	01/10/2028	441	798,966	1812.18		24,608		20,482		20,482	1,513		(5,639)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2026	01/11/2028	1,446	2,620,373	1812.18		80,707		67,244		67,244	5,032		(18,495)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/09/2027	11	549,167	49504.07		6,201		8,255		8,255	4,896		(2,842)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/10/2027	20	975,572	49504.07		21,640		23,708		23,708	11,986		(9,918)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/11/2027	7	327,442	49504.07		4,148		5,475		5,475	3,228		(1,901)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/08/2027	57	2,832,941	49504.07		57,449		57,615		57,615	26,497		(26,331)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2026	01/11/2027	33	1,617,853	49504.07		32,937		32,959		32,959	15,118		(15,096)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2026	01/12/2027	5,979	1,358,449	227.19		30,293		87		87	(16,322)		(13,884)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2026	01/12/2028	2,862	746,414	260.84		25,080		4,816		4,816	(14,516)		(5,747)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2026	01/12/2027	181	456,682	2529.33		10,184		1,550		1,550	(3,967)		(4,668)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2026	01/12/2028	247	623,820	2529.33		19,526		8,527		8,527	(6,524)		(4,475)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2026	01/12/2027	5,771	1,507,661	261.24		32,415		9,159		9,159	(8,399)		(14,857)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2026	01/12/2028	1,619	423,012	261.24		12,140		6,694		6,694	(2,665)		(2,782)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/12/2026	01/12/2027	1,267	1,398,899	1104.04		29,517		18,090		18,090	2,102		(13,529)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/12/2026	01/12/2028	859	948,628	1104.04		27,226		22,676		22,676	1,689		(6,239)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/12/2026	01/12/2027	767	884,523	1152.78		25,651		17,356		17,356	3,461		(11,757)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/12/2026	01/12/2027	338	407,910	1206.18		9,300		12,637		12,637	7,600		(4,263)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/12/2026	01/12/2028	438	528,805	1206.18		28,478		33,934		33,934	11,982		(6,526)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2026	01/12/2027	74	763,239	10334.01		36,943		21,300		21,300	1,290		(16,932)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2026	01/10/2031	153	1,580,725	10334.01		225,095		179,803		179,803	(24,658)		(20,634)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2026	01/12/2028	846	637,566	753.2		43,062		29,369		29,369	(3,825)		(9,868)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2026	01/10/2031	723	544,273	753.2		74,293		54,009		54,009	(13,474)		(6,810)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2026	01/12/2027	496	373,496	753.2		13,072		9,972		9,972	2,891		(5,991)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/12/2026	01/12/2027	559	438,048	783.67		27,071		11,166		11,166	(3,497)		(12,408)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/12/2026	01/12/2028	146	114,678	783.67		8,532		6,457		6,457	(120)		(1,955)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/12/2026	01/12/2027	703	4,905,324	6977.27		95,321		148,477		148,477	96,844		(43,689)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/12/2026	01/12/2027	5,712	39,857,619	6977.27		1,177,311		1,663,410		1,663,410	1,025,700		(539,601)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/12/2026	01/12/2028	245	1,709,606	6977.27		111,743		141,030		141,030	54,895		(25,608)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/12/2026	01/12/2027	3,000	20,929,547	6977.27		219,144		176,559		176,559	57,856		(100,441)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/12/2026	01/12/2027	313	2,185,881	6977.27		22,733		29,083		29,083	16,769		(10,419)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/12/2026	01/12/2027	1,904	7,008,971	3681.6		107,172		47,483		47,483	(10,568)		(49,120)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2026	01/12/2027	2,858	5,192,960	1816.76		87,529		49,298		49,298	1,886		(40,117)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2026	01/12/2028	1,170	2,125,896	1816.76		66,115		51,892		51,892	928		(15,151)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JUKC32MCHWDI71265Z06	01/12/2026	01/12/2027	11	567,506	49590.2		6,413		8,064		8,064	4,591		(2,939)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/12/2026	01/12/2027	30	1,501,501	49590.2		28,481		28,023		28,023	12,596		(13,054)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2026	01/13/2027	4,486	1,019,293	227.21		22,730		67		67	(12,245)		(10,418)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2026	01/13/2028	1,875	425,925	227.21		12,948		1,457		1,457	(8,523)		(2,967)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2026	01/13/2027	333	841,913	2528.93		18,775		2,916		2,916	(7,253)		(8,605)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/13/2026	01/13/2027	3,043	1,042,139	342.46		23,552		3		3	(12,755)		(10,795)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/13/2026	01/13/2028	1,578	540,497	342.46		16,972		616		616	(12,466)		(3,889)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/13/2026	01/13/2027	1,602	418,758	261.32		9,003		2,515		2,515	(2,362)		(4,127)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/13/2026	01/13/2027	4,842	5,340,241	1102.94		113,747		72,212		72,212	10,599		(52,134)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/13/2026	01/13/2028	2,196	2,421,650	1102.94		69,986		59,120		59,120	5,173		(16,038)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/13/2026	01/13/2027	1,709	1,967,038	1151.15		57,044		40,339		40,339	9,440		(26,145)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/13/2026	01/13/2028	748	861,211	1151.15		34,018		30,777		30,777	4,555		(7,796)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	01/13/2026	01/13/2027	1,518	466,282	307.24		14,408		37,942		37,942	30,138		(6,604)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/13/2026	01/13/2027	1,818	2,187,187	1202.95		89,117		101,874		101,874	53,602		(40,845)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2026	01/13/2028	159	1,639,272	10309.1		139,376		106,799		106,799	(637)		(31,940)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2026	01/13/2031	188	1,934,605	10309.1		275,681		222,436		222,436	(27,974)		(25,271)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2027	1,261	945,944	750.04		50,950		21,373		21,373	(6,225)		(23,352)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2028	1,865	1,399,107	750.04		122,702		80,284		80,284	(14,299)		(28,119)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2027	2,001	1,500,927	750.04		30,019		24,060		24,060	7,800		(13,758)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2027	671	4,672,270	6963.74		89,112		136,535		136,535	88,266		(40,843)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/13/2026	01/13/2027	5,694	39,651,333	6963.74		1,211,814		1,716,624		1,716,624	1,060,225		(555,415)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/13/2026	01/13/2028	93	647,688	6963.74		45,237		56,014		56,014	21,143		(10,367)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/13/2026	01/13/2031	99	688,112	6963.74		167,465		213,409		213,409	61,295		(15,351)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/13/2026	01/13/2027	2,637	18,364,448	6963.74		215,002		85,033		85,033	(31,426)		(98,542)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2027	310	2,158,382	6963.74		21,886		28,767		28,767	16,912		(10,031)				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/13/2026	01/13/2027	1,549	5,716,924	3689.69		91,448		38,623		38,623	(10,912)		(41,914)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2026	01/13/2027	2,470	4,495,884	1820.56		90,896		43,091		43,091	(6,144)		(41,661)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2026	01/13/2028	317	577,204	1820.56		18,009		13,512		13,512	(370)		(4,127)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2027	32	1,568,056	49191.99		29,621		37,990		37,990	21,946		(13,576)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2027	35	1,729,315	49191.99		31,796		33,240		33,240	16,017		(14,573)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2027	3,315	755,516	227.89		16,848		38		38	(9,088)		(7,722)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2028	1,986	452,647	227.89		13,760		1,408		1,408	(9,199)		(3,153)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2027	347	875,060	2525.18		19,514		3,341		3,341	(7,229)		(8,944)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2028	201	508,784	2525.18		15,925		7,252		7,252	(5,024)		(3,649)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/14/2026	01/14/2028	2,165	565,459	261.18		16,229		9,018		9,018	(3,492)		(3,719)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/14/2026	01/14/2027	6,222	6,845,707	1100.17		144,444		102,643		102,643	24,402		(66,204)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/14/2026	01/14/2028	459	504,788	1100.17		14,487		12,971		12,971	1,803		(3,320)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/14/2026	01/14/2027	1,543	1,770,527	1147.09		51,345		40,187		40,187	12,375		(23,533)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/14/2026	01/14/2028	329	377,477	1147.09		14,873		14,202		14,202	2,738		(3,408)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	01/14/2026	01/14/2027	1,407	430,906	306.25		13,315		36,518		36,518	29,306		(6,103)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/14/2026	01/14/2027	1,229	1,454,045	1183.51		74,661		96,982		96,982	56,541		(34,220)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2027	102	1,033,202	10142.02		35,749		32,758		32,758	13,394		(16,385)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2031	54	551,686	10142.02		78,615		69,757		69,757	(1,652)		(7,206)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2027	2,343	1,733,125	739.73		66,034		39,294		39,294	3,525		(30,266)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2031	759	561,423	739.73		76,690		60,180		60,180	(9,480)		(7,030)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/14/2026	01/14/2027	1,501	1,159,550	772.33		51,032		30,662		30,662	3,020		(23,390)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/14/2026	01/14/2028	387	299,272	772.33		11,492		11,018		11,018	2,160		(2,634)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2026	01/14/2027	710	4,916,110	6926.6		92,907		146,756		146,756	96,431		(42,582)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/14/2026	01/14/2027	5,921	41,013,636	6926.6		1,136,155		1,603,590		1,603,590	988,173		(520,738)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/14/2026	01/14/2027	2,893	20,036,385	6926.6		221,714		75,877		75,877	(44,218)		(101,619)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2027	113	783,998	6926.6		48,050		8,672		8,672	(17,356)		(22,023)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/14/2026	01/14/2027	170	1,179,142	6926.6		12,251		15,809		15,809	9,173		(5,615)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/14/2026	01/14/2027	1,093	4,052,744	3707.78		59,199		17,847		17,847	(14,219)		(27,133)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/14/2026	01/14/2027	3,688	6,746,622	1829.3		136,818		52,470		52,470	(21,640)		(62,708)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/14/2026	01/14/2028	338	617,941	1829.3		18,971		13,094		13,094	(1,529)		(4,347)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	24	1,191,589	49149.63		21,406		28,456		28,456	16,861		(9,811)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	37	1,817,352	49149.63		29,233		30,573		30,573	14,739		(13,398)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	1,704	387,489	227.45		8,641		25		25	(4,656)		(3,960)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	2,225	581,068	261.17		13,829		197		197	(7,294)		(6,338)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	202	511,068	2527.42		11,397		1,874		1,874	(4,299)		(5,224)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1,213	416,896	343.68		9,422		1		1	(5,103)		(4,318)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/15/2026	01/15/2027	3,432	3,780,490	1101.41		80,071		54,426		54,426	11,054		(36,699)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/15/2026	01/14/2028	462	509,300	1101.41		14,632		12,796		12,796	1,517		(3,353)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/15/2026	01/15/2027	3,691	4,241,504	1149		123,301		92,264		92,264	25,476		(56,513)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/15/2026	01/15/2027	1,426	436,893	306.36		13,500		36,871		36,871	29,558		(6,187)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1,184	1,403,201	1184.96		55,038		76,673		76,673	46,861		(25,226)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	29	292,584	10185.57		9,129		8,086		8,086	3,141		(4,184)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2026	01/14/2028	74	757,505	10185.57		58,836		50,474		50,474	5,121		(13,483)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2031	45	461,056	10185.57		65,700		56,816		56,816	(2,862)		(6,023)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	70	715,339	10185.57		25,180		27,884		27,884	14,245		(11,541)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	485	360,666	742.96		7,033		4,458		4,458	649		(3,223)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	2,756	2,047,856	742.96		40,957		36,428		36,428	14,243		(18,772)				0001

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)
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/15/2026	01/15/2027	640	4,444,153	6944.47		85,798		136,986		136,986	90,512		(39,324)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	4,163	28,907,092	6944.47		848,488		1,197,225		1,197,225	737,627		(388,890)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2026	01/14/2028	48	333,734	6944.47		44,620		61,510		61,510	27,115		(10,225)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	2,470	17,153,216	6944.47		190,364		84,354		84,354	(18,760)		(87,250)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	55	380,887	6944.47		24,377		6,168		6,168	(7,036)		(11,173)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/15/2026	01/15/2027	219	1,517,576	6944.47		15,692		20,263		20,263	11,764		(7,192)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	1,393	5,173,019	3713.94		77,422		22,609		22,609	(19,328)		(35,485)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	4,056	7,430,448	1832.14		151,111		53,798		53,798	(28,054)		(69,259)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2026	01/14/2028	673	1,233,099	1832.14		37,733		25,271		25,271	(3,814)		(8,647)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/15/2026	01/15/2027	13	641,941	49442.44		7,068		9,452		9,452	5,624		(3,239)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/15/2026	01/15/2027	30	1,502,544	49442.44		27,928		26,909		26,909	11,782		(12,801)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/15/2027	17,728	4,016,731	226.57		89,573		382		382	(48,137)		(41,054)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2027	5,400	1,223,506	226.57		27,529		134		134	(14,777)		(12,617)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/14/2028	3,959	897,082	226.57		27,271		3,377		3,377	(17,645)		(6,250)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2028	4,109	931,074	226.57		28,305		3,561		3,561	(18,257)		(6,486)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/15/2027	5,012	1,307,580	260.87		30,990		490		490	(16,296)		(14,204)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2027	2,580	673,083	260.87		16,087		280		280	(8,434)		(7,373)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/14/2028	2,509	654,620	260.87		21,930		4,232		4,232	(12,672)		(5,026)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2028	1,498	390,733	260.87		13,129		2,560		2,560	(7,560)		(3,009)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/15/2027	2,163	5,449,881	2519.13		121,532		24,073		24,073	(41,757)		(55,702)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2027	906	2,281,619	2519.13		51,108		10,462		10,462	(17,221)		(23,425)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/14/2028	2,490	6,271,576	2519.13		195,673		94,494		94,494	(56,338)		(44,842)				0001

SCHEDULE DB - PART A - SECTION 1

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/18/2028	406	1,023,185	2519.13		32,026		15,510		15,510	(9,177)		(7,339)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2028	1,466	3,691,803	2519.13		115,553		56,045		56,045	(33,028)		(26,481)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/16/2026	01/15/2027	8,680	2,967,837	341.93		66,776		11		11	(36,159)		(30,606)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/16/2026	01/19/2027	3,423	1,170,300	341.93		26,566		6		6	(14,384)		(12,176)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/16/2026	01/14/2028	2,633	900,190	341.93		28,176		1,092		1,092	(20,627)		(6,457)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/16/2026	01/18/2028	2,588	884,920	341.93		27,786		1,094		1,094	(20,325)		(6,368)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/16/2026	01/19/2028	4,014	1,372,374	341.93		43,093		1,704		1,704	(31,513)		(9,875)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/16/2026	01/15/2027	17,381	4,518,366	259.96		97,145		36,740		36,740	(15,880)		(44,525)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/16/2026	01/19/2027	8,561	2,225,530	259.96		48,071		18,492		18,492	(7,547)		(22,033)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/16/2026	01/14/2028	4,173	1,084,831	259.96		31,135		19,466		19,466	(4,534)		(7,135)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/16/2026	01/18/2028	6,496	1,688,568	259.96		48,462		30,420		30,420	(6,936)		(11,106)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/16/2026	01/19/2028	7,117	1,850,160	259.96		53,285		33,365		33,365	(7,709)		(12,211)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/15/2027	8,574	9,436,851	1100.7		199,589		139,331		139,331	31,220		(91,478)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/19/2027	617	678,789	1100.7		14,424		10,155		10,155	2,342		(6,611)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/14/2028	3,243	3,569,110	1100.7		102,433		90,836		90,836	11,877		(23,474)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/18/2028	394	433,666	1100.7		12,477		11,071		11,071	1,454		(2,859)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/19/2028	742	816,347	1100.7		23,503		20,857		20,857	2,740		(5,386)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/15/2027	4,584	5,262,067	1148.02		152,705		117,180		117,180	34,465		(69,990)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/19/2027	848	973,742	1148.02		28,404		21,947		21,947	6,562		(13,019)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/14/2028	394	452,796	1148.02		17,876		16,840		16,840	3,061		(4,097)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/18/2028	562	645,462	1148.02		25,534		24,077		24,077	4,394		(5,852)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	01/16/2026	01/15/2027	1,854	567,847	306.26		17,546		48,108		48,108	38,604		(8,042)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/16/2026	01/15/2027	459	543,549	1185.07		33,537		42,019		42,019	23,853		(15,371)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/16/2026	01/14/2028	457	541,301	1185.07		44,495		56,263		56,263	21,965		(10,197)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/15/2027	59	603,760	10175.26		38,158		24,361		24,361	3,692		(17,489)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/14/2028	78	796,841	10175.26		63,491		55,043		55,043	6,102		(14,550)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/15/2027	51	518,569	10175.26		18,254		20,389		20,389	10,502		(8,366)				0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/15/2027	530	393,524	742.12		24,831		11,225		11,225	(2,226)		(11,381)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/14/2028	886	657,744	742.12		57,618		40,909		40,909	(3,505)		(13,204)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2026	01/15/2027	466	345,529	742.12		12,094		10,884		10,884	4,333		(5,543)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/16/2026	01/15/2027	461	356,883	774.96		6,816		5,781		5,781	2,089		(3,124)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2026	01/16/2027	431	2,990,626	6940.01		46,916		76,621		76,621	51,208		(21,503)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2026	01/17/2027	523	3,628,010	6940.01		71,318		109,632		109,632	71,001		(32,688)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2026	01/18/2027	731	5,073,062	6940.01		113,346		191,481		191,481	130,085		(51,950)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2026	01/19/2027	822	5,704,183	6940.01		120,981		188,327		188,327	122,795		(55,450)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2026	01/15/2027	14,968	103,878,848	6940.01		3,342,676		4,773,663		4,773,663	2,963,048		(1,532,060)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2026	01/19/2027	5,608	38,919,225	6940.01		1,042,259		1,469,322		1,469,322	904,765		(477,702)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2026	01/14/2028	464	3,220,759	6940.01		153,650		188,247		188,247	69,809		(35,211)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2026	01/18/2028	52	364,228	6940.01		19,341		23,639		23,639	8,731		(4,432)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/16/2027	1,716	11,905,806	6940.01		123,937		81,154		81,154	14,022		(56,805)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/17/2027	2,709	18,802,008	6940.01		192,069		173,362		173,362	69,325		(88,031)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/18/2027	2,677	18,575,814	6940.01		229,061		177,855		177,855	53,780		(104,986)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/16/2026	01/19/2027	3,280	22,763,654	6940.01		260,926		162,417		162,417	21,082		(119,591)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	411	2,849,720	6940.01		29,523		38,082		38,082	22,090		(13,531)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2027	252	1,747,638	6940.01		18,106		23,274		23,274	13,467		(8,298)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	2,553	9,462,115	3706.92		174,140		67,702		67,702	(26,624)		(79,814)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2027	1,753	6,497,200	3706.92		100,377		33,713		33,713	(20,658)		(46,006)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	8,477	15,500,638	1828.49		297,749		119,632		119,632	(41,649)		(136,468)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2027	2,044	3,738,322	1828.49		73,023		29,707		29,707	(9,847)		(33,469)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/14/2028	1,929	3,526,470	1828.49		108,263		75,435		75,435	(8,018)		(24,810)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/18/2028	757	1,383,797	1828.49		42,483		29,745		29,745	(3,002)		(9,736)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2028	516	943,113	1828.49		28,954		20,297		20,297	(2,021)		(6,635)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2026	01/16/2027	19	947,077	49359.33		18,735		22,216		22,216	12,068		(8,587)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2026	01/17/2027	15	758,035	49359.33		8,717		11,357		11,357	6,635		(3,995)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2026	01/18/2027	18	887,365	49359.33		19,877		23,331		23,331	12,564		(9,110)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2026	01/19/2027	10	469,694	49359.33		6,012		7,701		7,701	4,444		(2,756)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2026	01/15/2027	93	4,605,492	49359.33		90,769		93,957		93,957	44,791		(41,603)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2026	01/19/2027	40	1,962,516	49359.33		39,274		40,724		40,724	19,451		(18,001)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2026	01/20/2027	3,973	905,065	227.79		20,183		61		61	(10,872)		(9,251)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2026	01/20/2028	8,450	1,924,800	227.79		58,514		6,202		6,202	(38,902)		(13,409)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/20/2026	01/20/2027	1,303	437,506	335.83		9,888		16		16	(5,340)		(4,532)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/20/2026	01/20/2027	6,433	1,661,176	258.23		35,715		19,200		19,200	(146)		(16,370)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/20/2026	01/20/2027	575	650,265	1130.2		18,903		21,613		21,613	11,374		(8,664)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/20/2026	01/20/2028	1,731	525,045	303.26		23,627		51,135		51,135	32,923		(5,415)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2027	424	491,495	1158.12		11,206		19,191		19,191	13,121		(5,136)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2028	197	228,642	1158.12		10,495		15,186		15,186	7,096		(2,405)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/20/2026	01/17/2031	53	525,124	9920.67		74,778		75,444		75,444	7,521		(6,855)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/20/2026	01/20/2028	700	504,703	721.04		35,228		32,541		32,541	5,385		(8,073)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/20/2026	01/20/2027	1,060	764,362	721.04		31,492		36,801		36,801	19,743		(14,434)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2028	402	301,857	751.11		24,843		24,070		24,070	4,921		(5,693)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2026	01/20/2027	573	3,893,143	6796.86		81,836		137,570		137,570	93,241		(37,508)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/20/2026	01/20/2027	3,743	25,442,433	6796.86		803,821		1,216,126		1,216,126	780,723		(368,418)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/20/2026	01/20/2028	468	3,181,910	6796.86		234,538		313,050		313,050	132,260		(53,748)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/20/2026	01/20/2027	2,762	18,775,654	6796.86		181,266		125,030		125,030	26,844		(83,080)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2026	01/20/2027	170	1,155,783	6796.86		69,866		17,520		17,520	(20,324)		(32,022)				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/20/2026	01/20/2027	308	2,092,644	6796.86		21,554		28,494		28,494	16,819		(9,879)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/20/2026	01/20/2027	943	3,481,374	3692.77		56,245		25,213		25,213	(5,253)		(25,779)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2026	01/20/2027	1,093	1,990,184	1820.74		37,872		19,091		19,091	(1,423)		(17,358)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2026	01/20/2028	262	477,284	1820.74		14,670		11,237		11,237	(70)		(3,362)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/20/2026	01/20/2027	12	592,399	48488.59		6,617		9,667		9,667	6,083		(3,033)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/20/2026	01/20/2027	20	949,381	48488.59		17,605		19,817		19,817	10,281		(8,069)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2027	4,835	1,106,600	228.85		24,677		48		48	(13,319)		(11,310)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2027	1,640	429,587	261.95		10,224		132		132	(5,406)		(4,686)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2027	3,970	4,348,040	1095.19		92,091		78,679		78,679	28,796		(42,209)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2028	1,079	1,181,564	1095.19		33,946		33,333		33,333	7,166		(7,779)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2027	1,789	2,039,850	1139.96		59,278		55,437		55,437	23,328		(27,169)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2028	662	754,350	1139.96		29,819		31,107		31,107	8,122		(6,834)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/21/2026	01/21/2027	1,223	373,050	305.15		11,527		33,035		33,035	26,791		(5,283)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1,605	1,881,078	1171.73		66,087		98,444		98,444	62,646		(30,290)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2028	1,500	1,757,758	1171.73		125,737		171,663		171,663	74,740		(28,815)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2027	107	1,076,535	10039.62		38,789		39,992		39,992	18,981		(17,778)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2028	45	451,231	10039.62		40,250		38,045		38,045	7,020		(9,224)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2031	170	1,711,111	10039.62		243,833		230,060		230,060	8,578		(22,351)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2027	2,682	1,946,449	725.88		64,030		49,190		49,190	14,507		(29,347)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2028	1,069	776,291	725.88		60,413		51,332		51,332	4,764		(13,845)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2031	1,231	893,761	725.88		122,088		104,767		104,767	(6,129)		(11,191)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2027	1,549	1,124,202	725.88		22,484		24,818		24,818	12,639		(10,305)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/21/2026	01/21/2027	483	3,321,652	6875.62		66,527		109,748		109,748	73,713		(30,491)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2027	4,606	31,666,802	6875.62		912,153		1,310,518		1,310,518	816,435		(418,070)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2028	182	1,254,041	6875.62		83,083		103,877		103,877	39,833		(19,040)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2031	31	214,878	6875.62		41,757		48,816		48,816	10,887		(3,828)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2027	2,170	14,916,976	6875.62		184,274		161,729		161,729	61,914		(84,459)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2027	63	432,243	6875.62		27,880		7,054		7,054	(8,048)		(12,778)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/21/2026	01/21/2027	323	2,218,618	6875.62		22,452		29,829		29,829	17,667		(10,291)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/21/2026	01/21/2027	936	3,474,637	3713.34		56,185		19,280		19,280	(11,153)		(25,751)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/21/2026	01/21/2027	2,066	3,782,023	1830.7		73,385		28,780		28,780	(10,970)		(33,635)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/21/2026	01/21/2027	12	596,086	49077.23		6,587		9,195		9,195	5,627		(3,019)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/21/2026	01/21/2027	19	936,068	49077.23		17,836		18,587		18,587	8,926		(8,175)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/22/2026	01/22/2027	2,142	491,411	229.47		10,958		17		17	(5,919)		(5,023)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/22/2026	01/21/2028	2,547	584,515	229.47		17,769		1,476		1,476	(12,222)		(4,072)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/22/2026	01/22/2027	2,613	686,516	262.71		16,339		168		168	(8,682)		(7,489)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/22/2026	01/22/2027	654	1,650,485	2525.38		36,806		6,797		6,797	(13,139)		(16,869)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/22/2026	01/21/2028	462	1,167,238	2525.38		36,418		16,790		16,790	(11,282)		(8,346)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1,666	563,126	337.98		12,727		12		12	(6,882)		(5,833)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1,487	386,761	260.18		8,315		3,124		3,124	(1,380)		(3,811)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/22/2026	01/21/2028	2,428	631,674	260.18		18,129		11,177		11,177	(2,797)		(4,155)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/22/2026	01/22/2027	4,487	4,923,048	1097.28		103,876		83,440		83,440	27,174		(47,610)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/22/2026	01/21/2028	811	890,009	1097.28		25,454		24,204		24,204	4,583		(5,833)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/22/2026	01/22/2027	3,483	3,981,556	1143.07		115,465		101,304		101,304	38,760		(52,922)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/22/2026	01/22/2027	389	458,062	1178.74		28,308		37,764		37,764	22,431		(12,975)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/22/2026	01/22/2027	63	630,679	10085.64		19,803		23,595		23,595	12,868		(9,077)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/22/2026	01/22/2027	489	356,385	728.53		12,580		10,212		10,212	3,398		(5,766)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/22/2026	01/21/2028	206	150,000	728.53		11,790		9,994		9,994	906		(2,702)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/22/2026	01/22/2027	1,065	813,688	764.12		34,991		25,024		25,024	6,071		(16,037)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/22/2026	01/22/2027	509	3,517,376	6913.35		66,365		106,674		106,674	70,727		(30,417)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2027	6,017	41,595,987	6913.35		1,298,259		1,851,765		1,851,765	1,148,541		(595,035)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/22/2026	01/21/2028	99	682,700	6913.35		64,209		87,252		87,252	37,757		(14,715)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2031	54	371,250	6913.35		96,002		117,913		117,913	30,711		(8,800)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2026	01/22/2027	3,464	23,947,401	6913.35		274,161		152,058		152,058	3,554		(125,657)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/22/2026	01/22/2027	154	1,065,766	6913.35		11,057		14,226		14,226	8,237		(5,068)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/22/2026	01/22/2027	1,326	4,923,424	3713.92		82,898		30,058		30,058	(14,845)		(37,995)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/22/2026	01/22/2027	3,720	6,809,773	1830.79		139,347		53,815		53,815	(21,664)		(63,867)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/22/2026	01/21/2028	953	1,744,856	1830.79		53,916		36,650		36,650	(4,910)		(12,356)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/22/2026	01/22/2027	8	374,826	49384.01		3,853		3,935		3,935	1,848		(1,766)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	14,283	3,287,599	230.17		73,313		80		80	(39,631)		(33,602)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2027	7,461	1,717,342	230.17		38,468		48		48	(20,789)		(17,631)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/21/2028	3,014	693,664	230.17		21,018		1,576		1,576	(14,626)		(4,817)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2028	1,565	360,113	230.17		10,947		831		831	(7,608)		(2,509)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	3,317	873,965	263.5		20,713		164		164	(11,056)		(9,493)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2027	2,816	742,042	263.5		17,661		152		152	(9,414)		(8,094)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/21/2028	2,435	641,700	263.5		21,497		3,129		3,129	(13,441)		(4,926)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2028	3,335	878,693	263.5		29,524		4,338		4,338	(18,421)		(6,766)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	1,135	2,865,217	2525.33		63,894		11,813		11,813	(22,797)		(29,285)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2027	686	1,732,056	2525.33		38,625		7,344		7,344	(13,577)		(17,703)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/21/2028	1,013	2,557,913	2525.33		79,807		36,810		36,810	(24,708)		(18,289)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2028	617	1,556,945	2525.33		48,732		22,545		22,545	(15,020)		(11,168)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/23/2026	01/22/2027	6,891	2,326,035	337.54		52,336		55		55	(28,294)		(23,987)				0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	2,929	988,544	337.54		22,341		27		27	(12,075)		(10,240)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/23/2026	01/21/2028	2,923	986,731	337.54		30,885		1,958		1,958	(21,849)		(7,078)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/23/2026	01/24/2028	2,018	681,281	337.54		21,392		1,367		1,367	(15,122)		(4,902)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/23/2026	01/22/2027	15,230	3,958,251	259.9		85,102		33,806		33,806	(12,291)		(39,005)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/23/2026	01/25/2027	5,322	1,383,226	259.9		29,878		11,993		11,993	(4,191)		(13,694)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/23/2026	01/21/2028	7,072	1,837,887	259.9		52,747		33,397		33,397	(7,262)		(12,088)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/23/2026	01/24/2028	2,619	680,562	259.9		19,532		12,403		12,403	(2,653)		(4,476)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2026	01/22/2027	5,973	6,555,096	1097.45		138,313		110,480		110,480	35,561		(63,393)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2026	01/25/2027	785	861,987	1097.45		18,188		14,647		14,647	4,795		(8,336)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2026	01/21/2028	1,039	1,140,314	1097.45		32,613		30,918		30,918	5,779		(7,474)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2026	01/24/2028	460	504,876	1097.45		14,439		13,718		13,718	2,588		(3,309)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2026	01/25/2028	698	765,962	1097.45		21,907		20,827		20,827	3,940		(5,020)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2026	01/22/2027	5,523	6,313,803	1143.28		182,469		159,895		159,895	61,057		(83,632)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2026	01/25/2027	330	376,721	1143.28		10,925		9,612		9,612	3,694		(5,007)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2026	01/21/2028	730	834,898	1143.28		32,811		33,077		33,077	7,785		(7,519)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2026	01/24/2028	457	522,235	1143.28		20,576		20,732		20,732	4,871		(4,715)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	01/23/2026	01/22/2027	3,150	965,857	306.67		29,845		80,507		80,507	64,341		(13,679)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	685	810,027	1183.31		24,638		36,953		36,953	23,607		(11,293)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	44	443,819	10107.33		28,049		20,207		20,207	5,014		(12,856)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/21/2028	77	774,949	10107.33		69,048		61,945		61,945	8,720		(15,823)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2026	01/23/2031	151	1,522,133	10107.33		216,904		196,858		196,858	(163)		(19,883)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/23/2026	01/22/2027	1,020	743,659	728.73		32,981		22,101		22,101	4,236		(15,116)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/23/2026	01/23/2031	698	508,500	728.73		69,410		58,413		58,413	(4,635)		(6,363)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/23/2026	01/22/2027	510	372,002	728.73		15,326		16,364		16,364	8,062		(7,025)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2026	01/23/2027	269	1,863,132	6915.61		38,995		60,540		60,540	39,418		(17,873)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2026	01/24/2027	804	5,560,260	6915.61		101,669		162,752		162,752	107,681		(46,598)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2026	01/25/2027	525	3,630,370	6915.61		84,377		137,240		137,240	91,536		(38,673)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/23/2026	01/22/2027	10,163	70,280,721	6915.61		2,332,738		3,367,831		3,367,831	2,104,264		(1,069,171)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/23/2026	01/25/2027	5,252	36,322,104	6915.61		1,193,849		1,727,089		1,727,089	1,080,420		(547,181)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/23/2026	01/21/2028	157	1,085,474	6915.61		44,439		54,030		54,030	19,775		(10,184)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/23/2026	01/23/2027	2,484	17,176,787	6915.61		190,076		84,506		84,506	(18,452)		(87,118)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/23/2026	01/24/2027	2,608	18,034,599	6915.61		206,755		88,594		88,594	(23,398)		(94,763)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/23/2026	01/25/2027	2,425	16,771,192	6915.61		198,912		112,365		112,365	4,621		(91,168)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2026	01/23/2027	64	442,463	6915.61		27,477		4,719		4,719	(10,164)		(12,594)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2026	01/24/2027	64	441,162	6915.61		30,440		8,107		8,107	(8,382)		(13,952)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/23/2026	01/22/2027	413	2,856,395	6915.61		29,507		38,113		38,113	22,130		(13,524)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/23/2026	01/25/2027	239	1,650,675	6915.61		17,051		21,972		21,972	12,736		(7,815)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	2,406	8,925,805	3709.15		163,885		68,552		68,552	(20,219)		(75,114)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2026	01/25/2027	1,104	4,093,363	3709.15		72,864		29,973		29,973	(9,495)		(33,396)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	6,010	10,986,914	1828.24		214,213		89,977		89,977	(26,055)		(98,181)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2026	01/25/2027	2,199	4,020,788	1828.24		76,890		33,160		33,160	(8,489)		(35,241)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2026	01/21/2028	959	1,753,683	1828.24		53,838		37,943		37,943	(3,558)		(12,338)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2026	01/24/2028	713	1,303,108	1828.24		40,005		28,295		28,295	(2,542)		(9,168)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2026	01/25/2028	362	661,704	1828.24		20,314		14,385		14,385	(1,274)		(4,655)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/23/2026	01/23/2027	59	2,890,885	49098.71		42,480		55,223		55,223	32,213		(19,470)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/23/2026	01/24/2027	14	668,397	49098.71		16,443		20,801		20,801	11,895		(7,536)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/23/2026	01/22/2027	83	4,093,427	49098.71		72,827		75,238		75,238	35,790		(33,379)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/23/2026	01/25/2027	17	828,795	49098.71		20,637		22,177		22,177	10,998		(9,459)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2026	01/26/2027	6,406	1,482,066	231.34		33,050		25		25	(17,877)		(15,148)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/26/2026	01/26/2028	2,019	467,177	231.34		14,202		905		905	(10,042)		(3,255)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/26/2026	01/26/2027	209	528,284	2529.04		11,781		2,087		2,087	(4,294)		(5,400)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/26/2026	01/26/2028	520	1,315,188	2529.04		41,165		18,438		18,438	(13,294)		(9,434)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	2,018	681,426	337.72		15,400		18		18	(8,324)		(7,058)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2028	1,257	424,544	337.72		13,288		843		843	(9,400)		(3,045)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/26/2026	01/26/2027	4,164	1,084,379	260.44		23,314		8,501		8,501	(4,128)		(10,686)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2026	01/26/2027	1,113	1,223,140	1099.41		25,808		19,536		19,536	5,557		(11,829)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2026	01/26/2028	1,241	1,364,095	1099.41		39,013		35,852		35,852	5,780		(8,941)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2026	01/26/2027	987	1,131,035	1146.16		32,800		27,134		27,134	9,368		(15,033)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2026	01/26/2028	330	378,686	1146.16		14,920		14,536		14,536	3,035		(3,419)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2027	968	1,149,153	1187.1		53,853		69,064		69,064	39,894		(24,683)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2028	956	1,134,290	1187.1		91,659		115,732		115,732	45,079		(21,005)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2027	24	248,175	10138.49		7,743		7,331		7,331	3,137		(3,549)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2028	79	800,029	10138.49		64,132		57,580		57,580	8,145		(14,697)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/26/2026	01/24/2031	225	2,285,923	10138.49		325,744		290,332		290,332	(5,552)		(29,860)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/26/2026	01/26/2027	634	464,075	732.06		9,282		9,479		9,479	4,452		(4,254)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2027	833	640,445	768.72		16,715		14,321		14,321	5,267		(7,661)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2028	333	256,325	768.72		11,765		11,376		11,376	2,307		(2,696)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/26/2026	01/26/2027	865	6,012,285	6950.23		109,426		168,448		168,448	109,176		(50,154)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2026	01/26/2027	5,785	40,206,465	6950.23		1,165,562		1,632,097		1,632,097	1,000,751		(534,216)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2026	01/26/2028	231	1,604,205	6950.23		140,661		183,272		183,272	74,845		(32,235)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/26/2026	01/26/2027	2,718	18,891,617	6950.23		223,261		28,046		28,046	(92,887)		(102,328)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/26/2026	01/26/2027	277	1,927,535	6950.23		19,584		25,474		25,474	14,866		(8,976)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/26/2026	01/26/2027	1,261	4,681,663	3712.84		80,214		31,691		31,691	(11,759)		(36,765)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/26/2026	01/26/2027	2,985	5,460,675	1829.49		105,911		43,903		43,903	(13,465)		(48,542)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/26/2026	01/26/2028	1,334	2,439,928	1829.49		74,816		52,346		52,346	(5,325)		(17,145)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2026	01/26/2027	11	534,900	49412.4		6,090		7,806		7,806	4,507		(2,791)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2026	01/26/2027	32	1,593,446	49412.4		32,134		32,175		32,175	14,770		(14,728)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2026	01/27/2027	2,999	693,622	231.29		15,468		13		13	(8,366)		(7,089)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2026	01/27/2027	2,357	626,140	265.69		14,902		63		63	(8,009)		(6,830)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2026	01/27/2027	244	616,634	2531.18		13,751		2,348		2,348	(5,100)		(6,303)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/27/2026	01/27/2027	1,832	477,872	260.85		10,274		3,469		3,469	(2,096)		(4,709)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/27/2026	01/27/2028	1,662	433,591	260.85		12,444		7,243		7,243	(2,349)		(2,852)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/27/2026	01/27/2027	4,100	4,514,535	1101.06		95,257		68,420		68,420	16,823		(43,659)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/27/2026	01/27/2027	2,177	2,500,515	1148.56		72,515		56,967		56,967	17,688		(33,236)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/27/2026	01/27/2028	399	458,236	1148.56		18,055		17,092		17,092	3,175		(4,137)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	01/27/2026	01/27/2028	1,170	361,020	308.54		16,246		29,878		29,878	17,355		(3,723)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2026	01/27/2027	1,127	1,347,982	1195.63		65,102		78,235		78,235	42,971		(29,838)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2026	01/27/2028	349	416,735	1195.63		34,297		41,215		41,215	14,778		(7,860)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2026	01/27/2027	55	561,699	10211.68		19,435		16,600		16,600	6,073		(8,908)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2026	01/27/2028	38	386,873	10211.68		24,373		21,491		21,491	2,704		(5,585)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2026	01/27/2031	103	1,055,973	10211.68		150,476		128,465		128,465	(8,218)		(13,794)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2026	01/27/2027	772	567,943	735.28		35,894		19,637		19,637	194		(16,451)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2026	01/27/2028	1,512	1,111,773	735.28		89,550		69,940		69,940	911		(20,522)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2026	01/27/2027	1,115	819,953	735.28		19,679		19,303		19,303	8,644		(9,019)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2026	01/27/2027	682	527,040	772.26		32,571		18,085		18,085	442		(14,928)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2026	01/27/2028	672	519,189	772.26		42,729		34,180		34,180	1,242		(9,792)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/27/2026	01/27/2027	751	5,238,167	6978.6		108,098		166,715		166,715	108,161		(49,545)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2026	01/27/2027	4,714	32,899,409	6978.6		1,055,956		1,469,796		1,469,796	897,820		(483,980)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2026	01/27/2028	65	450,183	6978.6		28,605		34,601		34,601	12,552		(6,555)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2026	01/27/2027	2,678	18,686,892	6978.6		213,145		756		756	(114,698)		(97,691)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2026	01/27/2027	69	481,188	6978.6		25,359		19		19	(13,717)		(11,623)				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	01/27/2026	01/27/2027	325	2,267,115	6978.6		23,594		29,771		29,771	16,991		(10,814)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	01/27/2026	01/27/2027	1,002	3,720,999	3712.4		55,598		19,442		19,442	(10,673)		(25,482)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/27/2026	01/27/2027	3,567	6,524,020	1829.08		133,057		55,216		55,216	(16,856)		(60,984)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/27/2026	01/27/2028	393	719,338	1829.08		22,371		15,524		15,524	(1,720)		(5,127)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/27/2026	01/27/2027	9	465,139	49003.41		5,191		7,173		7,173	4,361		(2,379)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/27/2026	01/27/2027	23	1,137,276	49003.41		18,472		19,590		19,590	9,585		(8,466)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1,610	544,445	338.11		12,304		14		14	(6,651)		(5,640)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	01/28/2026	01/28/2027	2,619	2,883,091	1101.01		60,833		43,903		43,903	10,952		(27,882)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	01/28/2026	01/28/2027	3,075	3,531,262	1148.5		102,407		80,789		80,789	25,318		(46,936)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	2,147	661,259	307.99		20,433		52,216		52,216	41,148		(9,365)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	01/28/2026	01/28/2027	290	347,316	1199.26		11,809		15,995		15,995	9,599		(5,412)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	01/28/2026	01/28/2028	303	363,046	1199.26		16,628		20,800		20,800	7,983		(3,810)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	39	395,662	10242.56		25,045		15,222		15,222	1,656		(11,479)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2028	44	447,974	10242.56		39,959		32,285		32,285	1,484		(9,157)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2031	225	2,309,159	10242.56		329,055		275,766		275,766	(23,126)		(30,163)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	491	361,105	735.09		14,444		10,318		10,318	2,495		(6,620)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2031	1,129	829,837	735.09		113,273		91,543		91,543	(11,347)		(10,383)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1,108	814,430	735.09		16,289		16,007		16,007	7,184		(7,466)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	01/28/2026	01/28/2027	290	223,772	771.77		7,608		6,035		6,035	1,914		(3,487)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	498	3,475,657	6978.03		56,507		89,485		89,485	58,877		(25,899)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	4,968	34,668,539	6978.03		1,053,354		1,449,402		1,449,402	878,835		(482,787)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2028	52	359,545	6978.03		22,008		26,518		26,518	9,553		(5,043)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2031	65	451,998	6978.03		116,417		140,015		140,015	34,270		(10,672)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	01/28/2026	01/28/2027	2,478	17,291,092	6978.03		208,318		4,425		4,425	(108,414)		(95,479)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	81	564,219	6978.03		34,982		488		488	(18,460)		(16,033)				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/28/2026	01/28/2027	156	1,088,773	6978.03		11,318		14,288		14,288	8,157		(5,187)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/28/2026	01/28/2027	1,264	4,676,205	3700.72		75,454		32,677		32,677	(8,194)		(34,583)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/28/2026	01/28/2027	2,793	5,092,368	1823.13		104,515		49,924		49,924	(6,688)		(47,903)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/28/2026	01/28/2028	741	1,351,120	1823.13		41,750		31,242		31,242	(940)		(9,568)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/28/2026	01/28/2027	19	915,746	49015.6		15,352		20,864		20,864	12,549		(7,036)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/28/2026	01/28/2027	8	392,959	49015.6		9,800		10,615		10,615	5,307		(4,491)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2026	01/29/2027	6,434	1,501,663	233.39		33,487		11		11	(18,128)		(15,348)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2026	01/28/2028	2,401	560,483	233.39		17,039		794		794	(12,339)		(3,905)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2026	01/29/2027	1,738	463,213	266.53		11,024		37		37	(5,934)		(5,053)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2026	01/29/2027	502	1,270,344	2532.41		28,329		4,801		4,801	(10,544)		(12,984)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2026	01/28/2028	648	1,640,785	2532.41		51,357		22,371		22,371	(17,216)		(11,769)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/29/2026	01/29/2027	1,477	497,813	337.06		11,251		18		18	(6,076)		(5,157)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/29/2026	01/28/2028	2,407	811,225	337.06		25,391		1,735		1,735	(17,838)		(5,819)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	2,803	730,407	260.61		15,704		5,628		5,628	(2,878)		(7,198)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/29/2026	01/28/2028	2,103	548,014	260.61		15,728		9,379		9,379	(2,745)		(3,604)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/29/2026	01/29/2027	3,320	3,651,601	1099.97		77,341		57,749		57,749	15,856		(35,448)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/29/2026	01/28/2028	1,141	1,255,088	1099.97		36,059		32,708		32,708	4,913		(8,263)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/29/2026	01/29/2027	2,358	2,703,964	1146.96		78,604		64,228		64,228	21,650		(36,027)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	01/29/2026	01/28/2028	653	749,155	1146.96		29,614		28,517		28,517	5,690		(6,787)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/29/2026	01/29/2027	1,294	1,537,399	1188.32		72,607		93,052		93,052	53,724		(33,278)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/29/2026	01/28/2028	361	429,351	1188.32		35,336		44,170		44,170	16,932		(8,098)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2026	01/29/2027	36	365,158	10172.86		14,752		12,818		12,818	4,827		(6,762)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2026	01/28/2028	42	426,849	10172.86		29,965		27,056		27,056	3,958		(6,867)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2026	01/29/2027	1,412	1,033,136	731.46		42,573		27,735		27,735	4,674		(19,513)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/29/2026	01/29/2027	608	467,131	768.35		8,922		8,364		8,364	3,531		(4,089)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/29/2026	01/28/2028	238	182,652	768.35		15,032		12,487		12,487	899		(3,445)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/29/2026	01/29/2027	521	3,630,798	6969.01		83,929		120,522		120,522	75,060		(38,468)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2026	01/29/2027	5,558	38,735,664	6969.01		1,254,297		1,729,844		1,729,844	1,050,434		(574,886)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2026	01/28/2028	103	716,145	6969.01		62,987		82,948		82,948	34,396		(14,434)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/29/2026	01/29/2027	2,493	17,373,486	6969.01		190,089		4,140		4,140	(98,825)		(87,124)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2026	01/29/2027	62	434,265	6969.01		27,150		302		302	(14,404)		(12,444)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	01/29/2026	01/29/2027	282	1,962,157	6969.01		19,877		25,776		25,776	15,009		(9,110)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/29/2026	01/29/2027	1,226	4,547,599	3710.34		81,386		35,568		35,568	(8,516)		(37,302)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/29/2026	01/29/2027	2,713	4,957,665	1827.68		97,152		42,840		42,840	(9,784)		(44,528)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/29/2026	01/28/2028	867	1,584,959	1827.68		49,609		34,802		34,802	(3,439)		(11,369)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/29/2026	01/29/2027	6	274,849	49071.56		6,926		8,342		8,342	4,591		(3,175)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/29/2026	01/29/2027	36	1,788,036	49071.56		28,241		30,042		30,042	14,744		(12,944)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	01/29/2027	9,016	2,061,062	228.61		45,962		134		134	(24,762)		(21,066)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2027	5,334	1,219,345	228.61		27,313		88		88	(14,707)		(12,519)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2028	3,363	768,739	228.61		23,447		2,293		2,293	(15,781)		(5,373)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	01/29/2027	2,500	657,516	262.98		15,583		179		179	(8,262)		(7,142)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	1,920	505,013	262.98		16,968		2,672		2,672	(10,408)		(3,889)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	01/31/2028	2,811	739,124	262.98		24,835		3,944		3,944	(15,199)		(5,691)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	01/29/2027	1,046	2,636,897	2521.22		58,803		12,624		12,624	(19,227)		(26,951)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2027	675	1,700,746	2521.22		38,097		8,345		8,345	(12,291)		(17,461)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	1,086	2,738,153	2521.22		85,704		41,339		41,339	(24,724)		(19,641)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	01/31/2028	812	2,046,029	2521.22		64,041		31,027		31,027	(18,338)		(14,676)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/30/2026	02/01/2028	1,196	3,015,506	2521.22		94,385		45,795		45,795	(26,960)		(21,630)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/30/2026	01/29/2027	5,047	1,698,349	336.48		38,213		73		73	(20,625)		(17,514)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/30/2026	02/01/2027	3,819	1,284,901	336.48		29,039		62		62	(15,667)		(13,309)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/30/2026	01/31/2028	2,866	964,351	336.48		30,281		2,209		2,209	(21,133)		(6,939)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/30/2026	02/01/2028	2,554	859,217	336.48		26,979		1,975		1,975	(18,822)		(6,183)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/30/2026	01/29/2027	9,448	2,447,465	259.04		52,621		25,319		25,319	(3,184)		(24,118)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/30/2026	02/01/2027	7,251	1,878,284	259.04		40,571		19,668		19,668	(2,308)		(18,595)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/30/2026	01/28/2028	1,453	376,479	259.04		10,805		7,449		7,449	(880)		(2,476)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/30/2026	01/31/2028	3,415	884,632	259.04		25,389		17,549		17,549	(2,022)		(5,818)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/30/2026	02/01/2028	2,705	700,668	259.04		20,179		13,912		13,912	(1,643)		(4,624)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2026	01/29/2027	9,579	10,524,491	1098.69		221,303		172,039		172,039	52,166		(101,430)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2026	02/01/2027	1,192	1,309,755	1098.69		27,819		21,783		21,783	6,714		(12,750)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2026	01/28/2028	1,094	1,201,768	1098.69		34,527		32,038		32,038	5,423		(7,912)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2026	01/31/2028	912	1,001,937	1098.69		28,836		26,768		26,768	4,540		(6,608)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2026	02/01/2028	673	739,106	1098.69		21,286		19,760		19,760	3,352		(4,878)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2026	01/29/2027	5,434	6,221,616	1145.02		180,676		154,296		154,296	56,430		(82,810)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2026	02/01/2027	1,776	2,033,430	1145.02		59,274		50,809		50,809	18,701		(27,167)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2026	01/28/2028	1,250	1,430,922	1145.02		56,536		55,771		55,771	12,192		(12,956)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2026	02/01/2028	532	608,641	1145.02		24,108		23,787		23,787	5,204		(5,525)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	01/30/2026	01/28/2028	1,117	341,738	306.07		15,378		30,574		30,574	18,720		(3,524)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/30/2026	01/29/2027	675	793,373	1174.94		40,644		58,887		58,887	36,872		(18,628)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/30/2026	01/28/2028	760	892,972	1174.94		73,402		98,564		98,564	41,983		(16,821)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/30/2026	01/29/2027	31	307,412	10017.17		10,636		11,378		11,378	5,616		(4,875)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/30/2026	01/28/2028	26	260,160	10017.17		23,180		22,448		22,448	4,580		(5,312)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/30/2026	01/30/2031	90	901,418	10017.17		128,452		123,017		123,017	6,339		(11,775)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/30/2026	01/29/2027	36	361,916	10017.17		12,739		15,807		15,807	8,906		(5,839)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	247	179,585	728.39		6,339		5,206		5,206	1,772		(2,906)				0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2028	806	586,854	728.39		51,408		42,548		42,548	2,921		(11,781)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/30/2026	01/30/2031	1,163	847,000	728.39		115,616		97,652		97,652	(7,366)		(10,598)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1,432	1,043,374	728.39		20,867		22,212		22,212	10,909		(9,564)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/30/2026	01/29/2027	550	419,635	763.18		9,568		9,322		9,322	4,140		(4,385)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/30/2026	01/30/2027	647	4,492,307	6939.03		71,338		106,518		106,518	67,876		(32,697)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/30/2026	01/31/2027	797	5,528,356	6939.03		106,063		167,173		167,173	109,722		(48,612)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/30/2026	02/01/2027	449	3,115,686	6939.03		71,544		116,409		116,409	77,656		(32,791)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/30/2026	01/29/2027	12,977	90,050,725	6939.03		2,983,419		4,226,613		4,226,613	2,610,595		(1,367,400)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/30/2026	02/01/2027	4,776	33,143,376	6939.03		1,019,184		1,428,124		1,428,124	876,066		(467,126)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/30/2026	01/28/2028	312	2,165,060	6939.03		126,074		161,519		161,519	64,336		(28,892)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/30/2026	01/31/2028	136	944,726	6939.03		49,571		60,892		60,892	22,681		(11,360)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/30/2026	02/01/2028	127	883,533	6939.03		78,964		104,734		104,734	43,866		(18,096)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/30/2026	01/30/2027	3,003	20,838,904	6939.03		273,041		7,417		7,417	(140,480)		(125,144)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/30/2026	01/31/2027	2,720	18,875,853	6939.03		206,426		18,829		18,829	(92,985)		(94,612)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/30/2026	02/01/2027	2,038	14,140,295	6939.03		151,180		38,810		38,810	(43,079)		(69,291)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/30/2026	02/01/2027	145	1,005,476	6939.03		56,259		5,737		5,737	(24,737)		(25,785)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	354	2,458,314	6939.03		25,517		32,480		32,480	18,659		(11,695)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	103	716,471	6939.03		7,430		9,445		9,445	5,420		(3,405)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2026	01/29/2027	2,733	10,171,326	3721.25		190,948		78,718		78,718	(24,713)		(87,518)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2026	02/01/2027	697	2,591,984	3721.25		41,421		14,367		14,367	(8,070)		(18,985)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2026	01/29/2027	6,075	11,134,063	1832.86		212,030		83,633		83,633	(31,216)		(97,180)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2026	02/01/2027	2,115	3,876,943	1832.86		80,967		30,774		30,774	(13,083)		(37,110)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2026	01/28/2028	352	645,154	1832.86		20,000		13,343		13,343	(2,073)		(4,583)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2026	01/31/2028	668	1,223,907	1832.86		37,819		25,407		25,407	(3,745)		(8,667)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2026	02/01/2028	1,452	2,662,214	1832.86		81,996		55,333		55,333	(7,873)		(18,791)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/30/2026	01/30/2027	37	1,828,750	48892.47		21,672		29,084		29,084	17,345		(9,933)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/30/2026	02/01/2027	28	1,376,626	48892.47		26,215		37,438		37,438	23,238		(12,015)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/30/2026	01/29/2027	72	3,496,998	48892.47		59,903		64,409		64,409	31,961		(27,456)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/30/2026	02/01/2027	28	1,373,722	48892.47		36,761		38,457		38,457	18,545		(16,849)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	01/07/2026	01/08/2027	57,416	5,741,631	100		100,500		18,497		18,497	(35,940)		(46,063)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	01/07/2026	01/08/2027	56,289	5,516,275	98		48,500		129,283		129,283	103,012		(22,229)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/14/2026	01/15/2027	61,146	6,114,568	100		106,000		19,742		19,742	(37,675)		(48,583)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/14/2026	01/15/2027	69,162	6,777,912	98		57,000		160,586		160,586	129,711		(26,125)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	01/21/2026	01/22/2027	62,299	6,229,940	100		113,500		30,557		30,557	(30,923)		(52,021)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	01/21/2026	01/22/2027	48,323	4,735,616	98		41,500		102,388		102,388	79,909		(19,021)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/28/2026	01/29/2027	51,454	5,145,419	100		95,000		24,094		24,094	(27,364)		(43,542)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/28/2026	01/29/2027	57,847	5,668,995	98		46,000		122,619		122,619	97,702		(21,083)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2026	02/02/2027	5,802	1,320,375	227.59		29,444		150		150	(18,253)		(11,042)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2026	02/02/2027	193	487,859	2523.89		10,879		2,286		2,286	(4,514)		(4,080)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2026	02/02/2028	478	1,207,094	2523.89		37,782		17,924		17,924	(12,774)		(7,084)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/02/2026	02/02/2027	3,008	1,017,293	338.17		22,991		31		31	(14,338)		(8,622)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/02/2026	02/02/2028	1,396	472,187	338.17		14,779		920		920	(11,089)		(2,771)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	6,454	1,672,771	259.18		35,965		17,157		17,157	(5,321)		(13,487)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2028	1,434	371,713	259.18		10,668		7,294		7,294	(1,373)		(2,000)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2026	02/02/2027	1,099	1,209,270	1100.76		25,612		18,848		18,848	2,841		(9,605)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2026	02/02/2028	1,086	1,194,954	1100.76		34,343		30,821		30,821	2,917		(6,439)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2026	02/02/2027	1,558	1,788,396	1148.15		51,989		41,810		41,810	9,318		(19,496)				0001

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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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2026	02/02/2028	1,048	1,203,037	1148.15		47,568		45,294		45,294	6,645		(8,919)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/02/2026	02/02/2027	347	410,792	1182.63		7,846		11,837		11,837	6,933		(2,942)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/02/2026	02/02/2028	298	352,415	1182.63		16,349		21,628		21,628	8,344		(3,065)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/02/2026	02/02/2027	100	1,012,197	10082.23		35,022		37,530		37,530	15,641		(13,133)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/02/2026	01/31/2031	136	1,370,715	10082.23		195,190		187,104		187,104	6,553		(14,639)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/02/2026	02/02/2028	1,212	887,313	732.17		72,039		58,093		58,093	(438)		(13,507)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/02/2026	02/02/2027	392	301,035	768.03		18,604		11,409		11,409	(218)		(6,976)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/02/2026	02/02/2028	321	246,329	768.03		9,459		9,337		9,337	1,651		(1,774)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2026	02/02/2027	682	4,755,914	6976.44		102,660		159,779		159,779	95,616		(38,498)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2026	02/02/2027	4,026	28,085,930	6976.44		812,759		1,126,092		1,126,092	618,118		(304,785)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2026	02/02/2027	1,955	13,640,427	6976.44		151,207		19,794		19,794	(74,710)		(56,703)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2026	02/02/2027	70	486,359	6976.44		31,030		2,874		2,874	(16,520)		(11,636)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/02/2026	02/02/2027	146	1,019,030	6976.44		10,394		13,325		13,325	6,829		(3,898)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/02/2026	02/02/2027	1,050	3,915,467	3730.24		60,449		18,819		18,819	(18,961)		(22,668)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/02/2026	02/02/2027	2,039	3,744,670	1836.71		70,597		25,822		25,822	(18,301)		(26,474)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/02/2026	02/02/2028	994	1,826,178	1836.71		56,263		36,335		36,335	(9,379)		(10,549)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	35	1,725,955	49407.66		34,203		34,373		34,373	12,996		(12,826)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/03/2026	02/03/2027	2,588	591,971	228.75		13,201		43		43	(8,207)		(4,950)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/03/2026	02/03/2028	1,904	435,564	228.75		13,241		1,282		1,282	(9,477)		(2,483)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/03/2026	02/03/2027	1,581	416,120	263.24		9,904		118		118	(6,071)		(3,714)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1,401	473,099	337.59		10,692		18		18	(6,665)		(4,010)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2027	1,889	487,943	258.27		10,491		5,888		5,888	(668)		(3,934)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/03/2026	02/03/2027	2,633	2,887,092	1096.38		61,149		51,941		51,941	13,723		(22,931)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/03/2026	02/03/2028	455	498,605	1096.38		14,330		13,898		13,898	2,255		(2,687)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/03/2026	02/03/2028	471	537,354	1141.77		21,242		21,866		21,866	4,607		(3,983)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	1,232	375,649	304.89		11,608		33,599		33,599	26,344		(4,353)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2026	02/03/2027	1,838	2,143,662	1166.47		97,390		148,169		148,169	87,300		(36,521)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2026	02/03/2028	2,008	2,341,796	1166.47		189,879		267,233		267,233	112,956		(35,602)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2027	147	1,458,458	9901.01		68,455		73,000		73,000	30,216		(25,671)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2028	121	1,202,616	9901.01		107,273		113,816		113,816	26,657		(20,114)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2027	1,234	892,472	723.1		45,873		35,038		35,038	6,368		(17,202)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2028	710	513,734	723.1		40,724		35,956		35,956	2,868		(7,636)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2027	1,354	979,040	723.1		23,497		26,423		26,423	11,737		(8,811)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2026	02/03/2027	1,303	988,516	758.9		25,113		25,170		25,170	9,475		(9,417)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2026	02/03/2028	700	531,327	758.9		20,403		21,355		21,355	4,778		(3,826)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2026	02/03/2027	830	5,740,671	6917.81		113,489		186,844		186,844	115,914		(42,558)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/03/2026	02/03/2027	5,115	35,387,299	6917.81		1,105,787		1,574,994		1,574,994	883,877		(414,670)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/03/2026	02/03/2028	149	1,033,833	6917.81		113,640		153,950		153,950	61,618		(21,307)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/03/2026	02/03/2027	2,371	16,400,545	6917.81		216,040		117,211		117,211	(17,814)		(81,015)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2027	153	1,058,924	6917.81		59,978		5,900		5,900	(31,586)		(22,492)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	334	2,311,095	6917.81		23,666		30,539		30,539	15,748		(8,875)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/03/2026	02/03/2027	1,728	6,465,509	3741.02		100,308		26,937		26,937	(35,756)		(37,616)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2026	02/03/2027	2,931	5,399,001	1841.82		110,406		34,558		34,558	(34,446)		(41,402)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2026	02/03/2028	376	692,610	1841.82		21,679		12,990		12,990	(4,624)		(4,065)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	30	1,493,271	49240.99		26,422		34,382		34,382	17,868		(9,908)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	24	1,176,192	49240.99		23,749		24,204		24,204	9,361		(8,906)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/04/2026	02/04/2027	669	4,607,353	6882.72		92,963		153,436		153,436	95,334		(34,861)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/04/2026	02/04/2027	5,765	39,680,047	6882.72		1,193,446		1,692,118		1,692,118	946,214		(447,542)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/04/2026	02/04/2028	16	109,069	6882.72		6,891		8,556		8,556	2,957		(1,292)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/04/2026	02/04/2031	209	1,435,500	6882.72		362,856		463,588		463,588	127,947		(27,214)				0001

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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2027	2,509	17,266,141	6882.72		174,737		34,444		34,444	(74,767)		(65,526)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	346	2,378,918	6882.72		24,408		31,606		31,606	16,351		(9,153)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/04/2026	02/04/2027	1,030	3,881,683	3769.73		58,561		10,788		10,788	(25,812)		(21,960)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/04/2026	02/04/2027	4,838	8,977,317	1855.76		189,388		40,304		40,304	(78,064)		(71,021)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/04/2026	02/04/2028	528	980,364	1855.76		30,587		15,542		15,542	(9,311)		(5,735)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	29	1,412,563	49501.3		27,596		27,177		27,177	9,930		(10,348)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/04/2026	02/04/2027	1,800	412,023	228.85		9,188		30		30	(5,713)		(3,446)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/04/2026	02/04/2027	515	1,292,218	2507.63		28,816		8,453		8,453	(9,558)		(10,806)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/04/2026	02/04/2027	5,478	5,992,842	1093.99		126,928		116,302		116,302	36,972		(47,598)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/04/2026	02/04/2028	376	410,866	1093.99		11,808		11,942		11,942	2,347		(2,214)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/04/2026	02/04/2027	2,060	2,345,247	1138.26		68,176		68,050		68,050	25,440		(25,566)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/04/2026	02/04/2027	569	655,530	1152.63		12,521		21,297		21,297	13,472		(4,695)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/04/2026	02/04/2028	711	819,754	1152.63		49,079		73,098		73,098	33,221		(9,202)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2027	118	1,146,090	9742.23		39,655		54,883		54,883	30,099		(14,871)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2028	145	1,413,143	9742.23		113,227		136,127		136,127	44,130		(21,230)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2031	55	534,204	9742.23		76,124		84,722		84,722	14,308		(5,709)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/04/2026	02/04/2027	857	615,155	717.8		11,996		11,292		11,292	3,795		(4,498)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/04/2026	02/04/2028	834	598,326	717.8		52,473		48,929		48,929	6,295		(9,839)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/04/2026	02/04/2027	648	465,153	717.8		9,303		11,049		11,049	5,234		(3,489)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2027	1,017	766,998	754.2		30,669		26,354		26,354	7,186		(11,501)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2026	02/05/2027	7,509	1,719,053	228.94		38,507		124		124	(23,943)		(14,440)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2026	02/04/2028	2,471	565,710	228.94		17,198		1,625		1,625	(12,348)		(3,225)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2026	02/05/2027	1,858	487,625	262.43		11,605		187		187	(7,066)		(4,352)				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/05/2026	02/04/2028	3,070	805,733	262.43		27,073		4,629		4,629	(17,367)		(5,076)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/05/2026	02/05/2027	166	414,267	2499.99		9,238		3,139		3,139	(2,635)		(3,464)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/05/2026	02/04/2028	826	2,064,061	2499.99		64,605		37,890		37,890	(14,601)		(12,113)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/05/2026	02/05/2027	1,896	637,192	336.12		14,401		39		39	(8,961)		(5,400)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	4,256	1,093,990	257.04		23,521		16,206		16,206	1,505		(8,820)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/05/2026	02/04/2028	2,311	594,057	257.04		17,109		14,100		14,100	199		(3,208)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2026	02/05/2027	4,998	5,437,415	1087.96		114,729		126,012		126,012	54,306		(43,024)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2026	02/04/2028	670	728,740	1087.96		20,915		23,442		23,442	6,448		(3,922)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2026	02/05/2027	3,124	3,528,198	1129.35		102,318		122,216		122,216	58,267		(38,369)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2026	02/04/2028	689	778,051	1129.35		30,655		36,618		36,618	11,710		(5,748)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	2,187	656,045	300.03		20,272		69,889		69,889	57,219		(7,602)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/05/2026	02/05/2027	464	530,504	1143.31		32,785		58,643		58,643	38,152		(12,294)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/05/2026	02/05/2027	48	464,091	9648.35		29,377		37,702		37,702	19,341		(11,016)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/05/2026	02/05/2031	118	1,141,571	9648.35		162,674		188,823		188,823	38,349		(12,201)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	1,775	1,258,254	708.76		61,756		61,349		61,349	22,752		(23,158)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/05/2026	02/04/2028	921	652,491	708.76		45,544		47,522		47,522	10,518		(8,539)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2031	1,548	1,097,504	708.76		149,809		145,502		145,502	6,929		(11,236)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	944	669,233	708.76		13,385		17,319		17,319	8,954		(5,019)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	355	2,415,573	6798.4		54,652		95,443		95,443	61,286		(20,494)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/05/2026	02/05/2027	5,486	37,294,927	6798.4		1,142,331		1,711,296		1,711,296	997,339		(428,374)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/05/2026	02/04/2028	71	481,196	6798.4		33,549		43,081		43,081	15,822		(6,290)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/05/2026	02/05/2027	1,849	12,572,264	6798.4		137,526		208,307		208,307	122,353		(51,572)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/05/2026	02/05/2027	70	474,503	6798.4		32,385		15,929		15,929	(4,311)		(12,144)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/05/2026	02/05/2027	200	1,360,065	6798.4		14,009		18,298		18,298	9,542		(5,253)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/05/2026	02/05/2027	1,498	5,629,257	3759.01		87,485		20,203		20,203	(34,476)		(32,807)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/05/2026	02/05/2027	2,762	5,110,091	1850.29		102,769		26,394		26,394	(37,837)		(38,539)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/05/2026	02/04/2028	1,298	2,402,598	1850.29		74,386		40,743		40,743	(19,696)		(13,947)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/05/2026	02/05/2027	27	1,297,725	48908.72		19,947		28,169		28,169	15,703		(7,480)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/05/2026	02/05/2027	17	837,427	48908.72		16,351		17,340		17,340	7,120		(6,132)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/05/2027	8,597	1,970,764	229.23		43,948		126		126	(27,342)		(16,481)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/08/2027	7,607	1,743,645	229.23		39,058		123		123	(24,288)		(14,647)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/04/2028	3,368	772,053	229.23		23,470		2,126		2,126	(16,943)		(4,401)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/08/2028	1,621	371,477	229.23		11,330		1,038		1,038	(8,168)		(2,124)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/05/2027	4,472	1,181,051	264.08		28,109		270		270	(17,298)		(10,541)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/08/2027	2,675	706,476	264.08		16,814		175		175	(10,334)		(6,305)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/07/2028	1,783	470,803	264.08		15,866		2,260		2,260	(10,631)		(2,975)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/05/2027	1,497	3,776,623	2523.63		84,219		18,225		18,225	(34,412)		(31,582)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/08/2027	502	1,267,169	2523.63		28,385		6,260		6,260	(11,480)		(10,644)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/04/2028	880	2,219,575	2523.63		69,473		33,133		33,133	(23,314)		(13,026)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/07/2028	658	1,659,823	2523.63		51,952		24,887		24,887	(17,325)		(9,741)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2026	02/08/2028	329	829,846	2523.63		25,974		12,460		12,460	(8,644)		(4,870)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	5,075	1,715,781	338.1		38,777		60		60	(24,175)		(14,541)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	3,990	1,349,162	338.1		30,491		53		53	(19,004)		(11,434)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/06/2026	02/04/2028	7,200	2,434,197	338.1		76,190		4,810		4,810	(57,094)		(14,286)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	2,117	715,741	338.1		22,474		1,435		1,435	(16,825)		(4,214)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/06/2026	02/05/2027	14,231	3,683,526	258.83		79,196		40,645		40,645	(8,852)		(29,698)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2027	4,815	1,246,379	258.83		26,922		13,905		13,905	(2,921)		(10,096)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/06/2026	02/04/2028	4,743	1,227,660	258.83		35,234		24,907		24,907	(3,721)		(6,606)				0001

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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/06/2026	02/07/2028	2,890	747,943	258.83		21,541		15,213		15,213	(2,289)		(4,039)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/05/2027	6,529	7,166,627	1097.64		151,216		124,545		124,545	30,035		(56,706)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/08/2027	1,404	1,541,418	1097.64		32,524		26,988		26,988	6,660		(12,196)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/04/2028	628	688,911	1097.64		19,703		18,799		18,799	2,791		(3,694)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/07/2028	1,518	1,666,248	1097.64		47,821		45,563		45,563	6,708		(8,966)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/08/2028	395	433,145	1097.64		12,431		11,852		11,852	1,752		(2,331)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/05/2027	4,203	4,806,145	1143.41		139,378		125,519		125,519	38,407		(52,267)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/08/2027	1,469	1,679,877	1143.41		48,716		44,172		44,172	13,725		(18,269)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/04/2028	1,096	1,253,043	1143.41		49,370		50,031		50,031	9,918		(9,257)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/07/2028	575	657,162	1143.41		25,892		26,290		26,290	5,253		(4,855)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1,199	363,374	302.98		11,228		34,902		34,902	27,884		(4,211)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/06/2026	02/04/2028	1,364	413,329	302.98		18,558		40,647		40,647	25,568		(3,480)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1,175	1,370,939	1167.16		54,351		83,996		83,996	50,027		(20,382)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2026	02/05/2027	47	455,720	9731.01		19,323		26,615		26,615	14,538		(7,246)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2026	02/04/2028	56	540,202	9731.01		48,132		57,851		57,851	18,744		(9,025)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2026	02/06/2031	160	1,556,232	9731.01		221,763		248,158		248,158	43,027		(16,632)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2026	02/05/2027	53	514,215	9731.01		18,100		26,435		26,435	15,123		(6,788)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2026	02/05/2027	471	339,465	720.92		8,622		8,034		8,034	2,645		(3,233)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/06/2026	02/05/2027	370	282,167	762.67		9,594		8,769		8,769	2,773		(3,598)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/06/2026	02/04/2028	466	355,366	762.67		29,211		25,762		25,762	2,028		(5,477)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2026	02/06/2027	539	3,737,823	6932.3		44,349		70,461		70,461	42,743		(16,631)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2026	02/07/2027	576	3,993,215	6932.3		85,045		135,342		135,342	82,189		(31,892)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2026	02/08/2027	561	3,891,676	6932.3		80,399		130,149		130,149	79,900		(30,149)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2026	02/05/2027	12,063	83,625,218	6932.3		2,867,711		4,106,320		4,106,320	2,314,000		(1,075,392)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2026	02/08/2027	6,286	43,574,663	6932.3		1,437,954		2,043,505		2,043,505	1,144,784		(539,233)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2026	02/04/2028	325	2,249,981	6932.3		159,858		210,742		210,742	80,857		(29,973)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2026	02/07/2028	190	1,314,274	6932.3		70,182		85,091		85,091	28,068		(13,159)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2026	02/06/2031	79	547,052	6932.3		143,802		161,716		161,716	28,699		(10,785)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/06/2027	3,012	20,880,951	6932.3		256,966		180,205		180,205	19,602		(96,362)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/07/2027	2,480	17,190,168	6932.3		180,083		105,763		105,763	(6,788)		(67,531)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2026	02/08/2027	2,803	19,429,942	6932.3		218,384		248,139		248,139	111,649		(81,894)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/05/2027	279	1,933,830	6932.3		19,841		25,448		25,448	13,048		(7,440)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/08/2027	243	1,682,661	6932.3		17,247		22,095		22,095	11,316		(6,468)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	02/06/2026	02/05/2027	2,356	8,911,613	3782.41		154,199		29,934		29,934	(66,440)		(57,825)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	02/06/2026	02/08/2027	1,025	3,878,345	3782.41		70,926		15,058		15,058	(29,271)		(26,597)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/05/2027	6,531	12,158,588	1861.61		244,449		45,585		45,585	(107,195)		(91,668)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/08/2027	2,100	3,909,371	1861.61		65,885		13,826		13,826	(27,352)		(24,707)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	01/28/2028	1,654	3,078,315	1861.61		93,889		44,834		44,834	(31,451)		(17,604)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/04/2028	3,243	6,037,439	1861.61		185,349		88,944		88,944	(61,652)		(34,753)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/07/2028	632	1,177,418	1861.61		36,147		17,430		17,430	(11,939)		(6,778)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/08/2028	447	831,437	1861.61		25,525		12,328		12,328	(8,411)		(4,786)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/06/2027	12	590,319	50115.67		14,917		11,329		11,329	2,006		(5,594)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/07/2027	24	1,183,090	50115.67		13,573		14,850		14,850	6,367		(5,090)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/08/2027	8	379,223	50115.67		8,718		7,029		7,029	1,580		(3,269)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/05/2027	56	2,820,856	50115.67		42,480		38,979		38,979	12,429		(15,930)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/08/2027	19	959,245	50115.67		24,787		21,956		21,956	6,464		(9,295)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2027	7,350	1,686,986	229.53		37,620		109		109	(23,404)		(14,107)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2028	3,098	710,973	229.53		21,685		1,908		1,908	(15,711)		(4,066)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2028	215	542,597	2528.42		16,983		7,816		7,816	(5,983)		(3,184)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2027	3,736	1,267,384	339.26		28,643		37		37	(17,865)		(10,741)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2028	2,580	875,383	339.26		27,487		1,568		1,568	(20,765)		(5,154)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	02/09/2026	02/09/2027	5,143	1,335,127	259.6		28,705		13,078		13,078	(4,862)		(10,764)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	02/09/2026	02/09/2028	7,985	2,072,999	259.6		59,702		39,409		39,409	(9,100)		(11,194)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2026	02/09/2027	996	1,094,936	1099.67		23,213		18,028		18,028	3,520		(8,705)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2026	02/09/2028	1,073	1,180,056	1099.67		33,868		31,187		31,187	3,669		(6,350)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2026	02/09/2027	1,186	1,359,186	1146.4		39,416		33,615		33,615	8,980		(14,781)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2027	682	800,612	1174.62		22,906		35,384		35,384	21,068		(8,590)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2028	560	657,207	1174.62		54,088		73,046		73,046	29,099		(10,142)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2027	43	416,337	9770.39		16,362		21,942		21,942	11,716		(6,136)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2028	847	612,585	723.17		53,724		47,493		47,493	3,843		(10,073)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2027	1,721	1,244,571	723.17		24,891		27,814		27,814	12,256		(9,334)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/09/2026	02/09/2027	748	573,710	766.99		13,081		12,239		12,239	4,063		(4,905)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/09/2026	02/09/2027	782	5,443,629	6964.82		110,190		175,775		175,775	106,906		(41,321)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2027	5,758	40,100,332	6964.82		1,351,449		1,910,870		1,910,870	1,066,214		(506,793)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2028	127	882,824	6964.82		38,654		47,132		47,132	15,725		(7,248)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2026	02/09/2027	3,305	23,015,258	6964.82		258,279		286,018		286,018	124,593		(96,855)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/09/2026	02/09/2027	114	790,646	6964.82		53,755		27,356		27,356	6,241		(20,158)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	161	1,123,515	6964.82		11,561		14,651		14,651	7,425		(4,335)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/09/2026	02/09/2027	1,573	5,937,515	3775.83		92,251		18,465		18,465	(39,192)		(34,594)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2027	2,614	4,855,814	1857.79		97,784		20,889		20,889	(40,225)		(36,669)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2028	736	1,367,476	1857.79		42,118		21,302		21,302	(12,919)		(7,897)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2027	9	451,494	50135.87		10,113		8,466		8,466	2,145		(3,793)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/09/2026	02/09/2027	10	516,050	50135.87		9,060		7,038		7,038	1,375		(3,397)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2027	3,484	800,111	229.63		17,922		51		51	(11,150)		(6,721)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2027	1,375	364,072	264.76		8,665		76		76	(5,339)		(3,249)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2027	201	508,349	2531.29		11,336		2,188		2,188	(4,897)		(4,251)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/10/2026	02/10/2027	1,661	564,193	339.59		12,751		16		16	(7,954)		(4,782)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/10/2026	02/10/2027	2,190	569,523	260		12,245		5,210		5,210	(2,443)		(4,592)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2026	02/10/2027	3,028	3,326,833	1098.76		70,529		56,522		56,522	12,441		(26,448)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2026	02/10/2028	1,297	1,424,811	1098.76		40,892		38,287		38,287	5,062		(7,667)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2026	02/10/2027	3,025	3,463,279	1145.04		100,435		88,387		88,387	25,615		(37,663)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2026	02/10/2028	587	672,436	1145.04		26,561		26,434		26,434	4,853		(4,980)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2026	02/10/2027	1,316	1,537,556	1168.38		77,085		115,422		115,422	67,244		(28,907)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2026	02/10/2028	532	621,868	1168.38		51,180		71,407		71,407	29,823		(9,596)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2027	100	971,654	9737.04		50,842		62,584		62,584	30,808		(19,066)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2028	98	957,192	9737.04		85,382		102,475		102,475	33,103		(16,009)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2031	71	689,388	9737.04		98,238		109,724		109,724	18,854		(7,368)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2027	29	278,057	9737.04		9,788		14,153		14,153	8,036		(3,670)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2027	1,365	983,746	720.75		42,288		33,887		33,887	7,457		(15,858)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2028	156	112,283	720.75		4,379		3,879		3,879	321		(821)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2027	1,659	1,195,385	720.75		23,908		27,376		27,376	12,434		(8,965)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2026	02/10/2027	968	739,175	763.57		45,681		31,076		31,076	2,525		(17,130)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2026	02/10/2027	551	3,826,672	6941.81		59,503		98,442		98,442	61,252		(22,314)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/10/2026	02/10/2027	5,361	37,215,440	6941.81		1,193,171		1,687,920		1,687,920	942,189		(447,439)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/10/2026	02/10/2028	80	553,621	6941.81		34,989		42,811		42,811	14,383		(6,560)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/10/2026	02/10/2027	2,846	19,757,033	6941.81		226,449		135,584		135,584	(5,946)		(84,918)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/10/2026	02/10/2027	269	1,864,958	6941.81		19,190		24,411		24,411	12,417		(7,196)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2026	02/10/2027	846	3,202,950	3784.44		45,255		7,718		7,718	(20,566)		(16,970)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2026	02/10/2027	2,900	5,398,788	1861.83		107,850		20,857		20,857	(46,549)		(40,444)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2026	02/10/2028	2,000	3,723,917	1861.83		115,814		55,240		55,240	(38,859)		(21,715)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2026	02/10/2027	14	680,511	50188.14		7,724		7,552		7,552	2,725		(2,896)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2026	02/10/2027	30	1,520,095	50188.14		28,952		25,897		25,897	7,802		(10,857)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2027	4,015	922,215	229.71		20,565		59		59	(12,794)		(7,712)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2028	1,239	284,649	229.71		8,653		750		750	(6,281)		(1,622)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2027	308	779,427	2530.17		17,381		3,460		3,460	(7,403)		(6,518)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	02/11/2026	02/11/2027	2,114	548,412	259.37		11,791		5,636		5,636	(1,733)		(4,422)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	02/11/2026	02/11/2028	1,447	375,379	259.37		10,811		7,298		7,298	(1,486)		(2,027)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/11/2026	02/11/2027	4,281	4,702,225	1098.39		99,217		81,023		81,023	19,012		(37,206)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/11/2026	02/11/2027	2,746	3,143,206	1144.61		91,153		81,138		81,138	24,167		(34,182)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	348	407,871	1171.24		25,206		36,570		36,570	20,816		(9,452)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2028	134	156,851	1171.24		7,184		9,903		9,903	4,066		(1,347)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2027	155	1,515,801	9757.23		51,744		70,630		70,630	38,290		(19,404)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2028	264	2,579,934	9757.23		217,846		259,013		259,013	82,013		(40,846)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2031	106	1,032,570	9757.23		147,141		162,899		162,899	26,793		(11,036)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	1,547	1,114,678	720.57		34,189		32,126		32,126	10,758		(12,821)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2028	1,163	838,099	720.57		73,501		66,916		66,916	7,196		(13,781)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2031	992	715,046	720.57		97,604		87,365		87,365	(2,919)		(7,320)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	1,271	916,144	720.57		37,745		43,312		43,312	19,721		(14,154)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/11/2026	02/11/2028	531	405,145	762.98		33,343		29,448		29,448	2,357		(6,252)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/11/2026	02/11/2027	666	4,621,779	6941.47		110,085		182,078		182,078	113,275		(41,282)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	02/11/2026	02/11/2027	6,136	42,589,730	6941.47		1,289,570		1,800,046		1,800,046	994,065		(483,589)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/11/2026	02/11/2028	149	1,034,936	6941.47		82,969		111,614		111,614	44,201		(15,557)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/11/2026	02/11/2031	148	1,027,584	6941.47		256,392		324,596		324,596	87,433		(19,229)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2027	3,466	24,055,759	6941.47		303,133		403,994		403,994	214,536		(113,675)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2027	77	533,875	6941.47		33,314		13,529		13,529	7,292		(12,493)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	291	2,017,733	6941.47		20,762		26,394		26,394	13,417		(7,786)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/11/2026	02/11/2027	761	2,886,096	3793.04		41,167		6,074		6,074	19,656		(15,438)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2026	02/11/2027	3,954	7,376,833	1865.87		151,175		26,135		26,135	68,349		(56,691)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2026	02/11/2028	363	676,523	1865.87		21,243		9,552		9,552	7,708		(3,983)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	32	1,580,913	50121.4		25,002		22,789		22,789	7,163		(9,376)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	24	1,210,322	50121.4		19,952		17,830		17,830	5,360		(7,482)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2026	02/12/2027	3,552	815,375	229.55		18,183		57		57	11,307		(6,819)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2026	02/12/2027	373	940,009	2522.94		20,962		4,851		4,851	8,250		(7,861)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2026	02/11/2028	198	498,407	2522.94		15,600		7,563		7,563	5,112		(2,925)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/12/2026	02/12/2027	3,259	1,103,987	338.71		24,950		42		42	15,552		(9,356)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/12/2026	02/10/2028	2,253	763,094	338.71		23,885		1,450		1,450	17,956		(4,478)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/12/2026	02/12/2027	4,125	1,069,888	259.34		23,003		11,102		11,102	3,275		(8,626)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2026	02/12/2027	3,312	3,618,998	1092.56		76,687		74,480		74,480	26,551		(28,757)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2026	02/12/2027	4,640	5,271,009	1136.05		153,281		162,274		162,274	66,474		(57,480)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2026	02/11/2028	869	986,754	1136.05		39,046		43,158		43,158	11,434		(7,321)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1,658	500,197	301.66		15,456		50,354		50,354	40,694		(5,796)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	382	441,480	1156.07		17,306		29,387		29,387	18,570		(6,490)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2026	02/11/2028	321	370,613	1156.07		30,501		45,331		45,331	20,548		(5,719)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	44	418,526	9581.72		26,493		36,747		36,747	20,189		(9,935)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2026	02/11/2028	18	169,043	9581.72		14,267		19,206		19,206	7,614		(2,675)				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2031	46	438,246	9581.72		62,450		74,745		74,745	16,979		(4,684)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	59	563,173	9581.72		19,824		30,736		30,736	18,346		(7,434)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/12/2026	02/12/2027	549	389,266	709.63		24,602		22,560		22,560	7,184		(9,226)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/12/2026	02/11/2028	613	434,769	709.63		30,347		31,459		31,459	6,802		(5,690)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/12/2026	02/12/2027	975	692,144	709.63		24,225		30,832		30,832	15,691		(9,084)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	519	390,484	753.06		7,458		8,310		8,310	3,649		(2,797)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/12/2026	02/12/2027	731	4,996,098	6832.76		97,081		164,618		164,618	103,943		(36,405)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2026	02/12/2027	6,383	43,611,199	6832.76		1,418,425		2,099,203		2,099,203	1,212,687		(531,909)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2026	02/11/2028	124	843,907	6832.76		30,657		37,165		37,165	12,256		(5,748)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2026	02/12/2027	2,930	20,017,532	6832.76		193,973		361,066		361,066	239,833		(72,740)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	59	405,828	6832.76		24,471		13,452		13,452	(1,842)		(9,177)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	176	1,199,304	6832.76		12,281		15,974		15,974	8,299		(4,605)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/12/2026	02/12/2027	1,311	4,950,375	3777.13		80,035		18,265		18,265	(31,757)		(30,013)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	4,056	7,536,279	1857.84		152,610		33,639		33,639	(61,742)		(57,229)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2026	02/11/2028	572	1,063,498	1857.84		32,968		16,607		16,607	(10,180)		(6,182)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/12/2026	02/12/2027	8	399,555	49451.98		5,194		6,436		6,436	3,189		(1,948)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/12/2026	02/12/2027	12	575,709	49451.98		14,565		14,625		14,625	5,521		(5,462)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/12/2027	18,305	4,213,547	230.18		93,962		230		230	(58,497)		(35,236)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/16/2027	7,497	1,725,603	230.18		38,826		107		107	(24,159)		(14,560)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/11/2028	2,050	471,775	230.18		14,389		1,160		1,160	(10,532)		(2,698)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/15/2028	1,688	388,553	230.18		11,851		969		969	(8,660)		(2,222)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/16/2028	1,711	393,799	230.18		12,050		986		986	(8,805)		(2,259)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/12/2027	5,140	1,362,104	265.02		32,418		277		277	(19,985)		(12,157)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/11/2028	4,124	1,092,882	265.02		36,830		4,761		4,761	(25,164)		(6,906)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/16/2028	2,196	581,897	265.02		19,668		2,574		2,574	(13,406)		(3,688)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/12/2027	1,261	3,191,471	2531.78		71,170		13,829		13,829	(30,652)		(26,689)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/16/2027	343	868,199	2531.78		19,448		3,884		3,884	(8,271)		(7,293)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/11/2028	1,137	2,879,174	2531.78		90,118		40,360		40,360	(32,861)		(16,897)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/14/2028	410	1,039,156	2531.78		32,630		14,634		14,634	(11,878)		(6,118)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/15/2028	453	1,146,581	2531.78		36,003		16,171		16,171	(13,081)		(6,750)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2026	02/16/2028	673	1,703,715	2531.78		53,497		24,065		24,065	(19,401)		(10,031)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	9,389	3,184,420	339.18		71,968		106		106	(44,874)		(26,988)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2026	02/16/2027	2,531	858,564	339.18		19,489		33		33	(12,148)		(7,309)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2026	02/10/2028	2,649	898,611	339.18		28,216		1,629		1,629	(21,297)		(5,291)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2026	02/14/2028	1,457	494,290	339.18		15,570		910		910	(11,741)		(2,919)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2026	02/15/2028	2,340	793,823	339.18		25,005		1,466		1,466	(18,851)		(4,689)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2026	02/16/2028	2,117	718,081	339.18		22,620		1,331		1,331	(17,047)		(4,241)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	15,395	4,004,818	260.14		86,104		36,045		36,045	(17,770)		(32,289)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/13/2026	02/16/2027	4,963	1,291,167	260.14		27,889		11,823		11,823	(5,608)		(10,458)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/13/2026	02/11/2028	7,738	2,012,968	260.14		57,973		36,478		36,478	(10,626)		(10,870)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/13/2026	02/14/2028	5,165	1,343,679	260.14		38,698		24,419		24,419	(7,023)		(7,256)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/13/2026	02/15/2028	3,121	811,877	260.14		23,382		14,768		14,768	(4,230)		(4,384)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/13/2026	02/16/2028	2,068	537,970	260.14		15,547		9,795		9,795	(2,837)		(2,915)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/13/2026	02/12/2027	9,101	9,949,244	1093.15		209,362		199,678		199,678	68,826		(78,511)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/13/2026	02/16/2027	1,142	1,248,747	1093.15		26,573		25,461		25,461	8,852		(9,965)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/13/2026	02/11/2028	1,366	1,493,296	1093.15		43,007		44,218		44,218	9,275		(8,064)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/13/2026	02/14/2028	655	716,047	1093.15		20,658		21,242		21,242	4,457		(3,873)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/13/2026	02/16/2028	608	664,941	1093.15		19,210		19,749		19,749	4,141		(3,602)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/13/2026	02/12/2027	4,381	4,979,907	1136.76		144,666		151,184		151,184	60,768		(54,250)				0001

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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/16/2027	565	642,611	1136.76		18,764		19,649		19,649	7,921		(7,037)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/11/2028	318	361,957	1136.76		14,337		15,701		15,701	4,052		(2,688)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/14/2028	347	394,416	1136.76		15,650		17,139		17,139	4,423		(2,934)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1,998	604,067	302.36		18,666		59,324		59,324	47,658		(7,000)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	2,169	2,510,166	1157.18		86,810		142,846		142,846	88,590		(32,554)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2028	633	732,807	1157.18		28,140		40,150		40,150	17,287		(5,276)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2026	02/11/2028	72	687,820	9597.98		61,285		81,104		81,104	31,310		(11,491)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2026	02/13/2031	70	676,261	9597.98		96,367		114,541		114,541	25,401		(7,228)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2026	02/12/2027	781	554,330	709.67		12,191		12,996		12,996	5,377		(4,572)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2026	02/13/2031	690	489,551	709.67		66,873		64,581		64,581	2,724		(5,015)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2026	02/12/2027	1,343	953,048	709.67		19,061		24,251		24,251	12,338		(7,148)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/13/2026	02/11/2028	839	632,210	753.45		24,277		26,274		26,274	6,549		(4,552)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2026	02/13/2027	534	3,648,682	6836.17		68,323		116,112		116,112	73,410		(25,621)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2026	02/14/2027	603	4,123,575	6836.17		74,567		129,018		129,018	82,414		(27,963)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2026	02/15/2027	354	2,419,993	6836.17		47,139		77,724		77,724	48,262		(17,677)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2026	02/16/2027	714	4,883,793	6836.17		90,711		153,392		153,392	96,698		(34,016)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/12/2027	16,535	113,035,383	6836.17		3,796,091		5,658,441		5,658,441	3,285,884		(1,423,534)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/16/2027	4,459	30,484,263	6836.17		983,676		1,465,658		1,465,658	850,861		(368,878)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/11/2028	66	453,450	6836.17		61,021		92,175		92,175	42,596		(11,441)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/14/2028	124	850,897	6836.17		45,901		57,551		57,551	20,257		(8,606)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/15/2028	185	1,264,490	6836.17		48,554		60,237		60,237	20,787		(9,104)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/16/2028	59	401,051	6836.17		16,421		20,285		20,285	6,943		(3,079)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/13/2031	62	426,037	6836.17		105,886		140,625		140,625	42,680		(7,941)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/13/2027	2,432	16,628,212	6836.17		199,251		215,134		215,134	90,602		(74,719)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/14/2027	2,530	17,297,460	6836.17		181,115		142,295		142,295	29,098		(67,918)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/15/2027	2,010	13,740,019	6836.17		157,944		182,838		182,838	84,123		(59,229)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/16/2027	2,088	14,274,976	6836.17		149,636		209,589		209,589	116,066		(56,113)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2026	02/14/2027	79	540,407	6836.17		27,020		3,685		3,685	(13,202)		(10,133)				0001

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)
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2026	02/16/2027	123	840,685	6836.17		51,702		31,796		31,796	(518)		(19,388)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/12/2027	538	3,680,378	6836.17		37,687		48,995		48,995	25,441		(14,133)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2026	02/16/2027	174	1,189,952	6836.17		12,173		15,799		15,799	8,191		(4,565)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/13/2026	02/12/2027	3,153	11,939,337	3786.3		205,331		45,701		45,701	(82,630)		(76,999)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/13/2026	02/16/2027	1,465	5,547,029	3786.3		90,507		19,626		19,626	(36,941)		(33,940)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2026	02/12/2027	8,918	16,607,110	1862.16		327,236		64,763		64,763	(139,760)		(122,714)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2026	02/16/2027	1,956	3,642,991	1862.16		68,296		14,262		14,262	(28,423)		(25,611)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2026	02/11/2028	1,293	2,408,677	1862.16		74,187		35,639		35,639	(24,638)		(13,910)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2026	02/14/2028	634	1,179,996	1862.16		36,344		17,543		17,543	(11,986)		(6,814)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2026	02/15/2028	669	1,245,645	1862.16		38,490		18,548		18,548	(12,725)		(7,217)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2026	02/16/2028	708	1,318,195	1862.16		40,600		19,660		19,660	(13,328)		(7,613)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/13/2026	02/13/2027	48	2,372,118	49500.93		42,632		49,177		49,177	22,532		(15,987)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/13/2026	02/14/2027	14	668,628	49500.93		8,378		10,740		10,740	5,504		(3,142)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	9	444,542	49500.93		4,917		6,287		6,287	3,214		(1,844)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	90	4,438,361	49500.93		70,954		70,227		70,227	25,880		(26,608)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	27	1,329,231	49500.93		28,166		27,513		27,513	9,909		(10,562)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/17/2026	02/17/2027	1,830	621,847	339.8		14,054		21		21	(8,763)		(5,270)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/17/2026	02/17/2028	2,780	944,810	339.8		29,667		1,652		1,652	(22,453)		(5,563)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/17/2026	02/17/2027	2,034	528,881	260.07		11,371		4,925		4,925	(2,182)		(4,264)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2026	02/17/2027	1,688	1,845,796	1093.31		39,131		37,533		37,533	13,076		(14,674)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2026	02/17/2027	1,211	1,377,063	1137.11		40,059		41,893		41,893	16,856		(15,022)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2026	02/17/2028	1,310	1,489,752	1137.11		59,069		64,584		64,584	16,591		(11,075)				0001

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)
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2028	1,099	331,409	301.64		14,913		33,938		33,938	21,821		(2,796)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	525	606,119	1154.86		37,458		61,984		61,984	38,573		(14,047)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2028	574	663,078	1154.86		50,531		75,584		75,584	34,528		(9,474)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2026	02/14/2031	99	949,528	9586.58		135,213		161,661		161,661	36,589		(10,141)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2026	02/17/2027	2,045	1,452,240	710.13		51,814		50,781		50,781	18,397		(19,430)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2026	02/17/2028	605	429,330	710.13		16,744		16,404		16,404	2,800		(3,139)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2026	02/17/2027	842	598,208	710.13		14,357		18,084		18,084	9,111		(5,384)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	1,602	1,208,205	754.1		47,716		43,979		43,979	14,157		(17,894)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	423	2,895,987	6843.22		63,481		108,370		108,370	68,695		(23,806)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2026	02/17/2027	2,216	15,164,110	6843.22		493,302		719,081		719,081	410,767		(184,988)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2026	02/17/2028	53	362,019	6843.22		22,684		28,565		28,565	10,134		(4,253)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2026	02/14/2031	59	406,135	6843.22		100,854		133,708		133,708	40,418		(7,564)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2026	02/17/2027	2,092	14,319,060	6843.22		151,754		251,597		251,597	156,750		(56,908)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2026	02/17/2027	244	1,667,933	6843.22		17,046		22,106		22,106	11,452		(6,392)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/17/2026	02/17/2027	1,392	5,255,775	3775.51		73,223		15,562		15,562	(30,202)		(27,459)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2026	02/17/2027	747	1,386,675	1856.07		20,654		5,831		5,831	(7,078)		(7,745)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	8	403,628	49533.19		4,940		6,398		6,398	3,310		(1,853)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	8	381,025	49533.19		9,762		9,568		9,568	3,467		(3,661)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2026	02/18/2028	2,111	485,247	229.86		14,800		1,282		1,282	(10,743)		(2,775)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2026	02/18/2028	148	376,194	2535.01		11,775		5,177		5,177	(4,390)		(2,208)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/18/2026	02/18/2027	1,420	482,274	339.62		10,899		18		18	(6,795)		(4,087)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2027	1,681	437,187	260.13		9,400		4,046		4,046	(1,829)		(3,525)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/18/2026	02/18/2027	1,305	1,428,663	1095.08		30,273		27,647		27,647	8,726		(11,353)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/18/2026	02/18/2028	1,019	1,115,680	1095.08		32,143		32,112		32,112	5,996		(6,027)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/18/2026	02/18/2027	2,366	2,696,944	1139.75		78,427		78,032		78,032	29,015		(29,410)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/18/2026	02/18/2028	495	563,839	1139.75		22,345		23,718		23,718	5,562		(4,190)				0001

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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/18/2026	02/18/2027	1,436	1,667,774	1161.26		88,792		140,473		140,473	84,978		(33,297)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/18/2026	02/18/2028	1,174	1,363,276	1161.26		98,988		143,202		143,202	62,774		(18,560)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/18/2026	02/18/2027	341	3,288,985	9650.89		137,770		195,352		195,352	109,245		(51,664)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/18/2026	02/18/2028	217	2,089,681	9650.89		177,724		227,922		227,922	83,522		(33,323)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/18/2026	02/18/2031	88	846,023	9650.89		120,558		140,128		140,128	28,612		(9,042)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/18/2026	02/18/2027	93	900,362	9650.89		31,693		47,280		47,280	27,472		(11,885)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1,690	1,206,527	713.76		61,245		56,469		56,469	18,191		(22,967)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2028	1,129	805,890	713.76		70,677		69,467		69,467	12,042		(13,252)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1,091	778,879	713.76		32,090		39,096		39,096	19,039		(12,034)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/18/2026	02/18/2027	625	4,302,163	6881.31		77,910		127,873		127,873	79,179		(29,216)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/18/2026	02/18/2027	4,924	33,883,239	6881.31		1,133,815		1,627,995		1,627,995	919,361		(425,181)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/18/2026	02/18/2028	132	910,005	6881.31		48,713		60,768		60,768	21,189		(9,134)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/18/2026	02/18/2031	76	522,908	6881.31		130,384		169,684		169,684	49,078		(9,779)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/18/2026	02/18/2027	2,230	15,344,667	6881.31		171,888		193,872		193,872	86,442		(64,458)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/18/2026	02/18/2027	53	364,540	6881.31		21,945		9,130		9,130	(4,585)		(8,229)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	229	1,577,984	6881.31		15,890		20,769		20,769	10,837		(5,959)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/18/2026	02/18/2027	591	2,235,676	3782.31		32,950		6,809		6,809	(13,785)		(12,356)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	3,834	7,127,717	1859.21		148,843		32,483		32,483	(60,543)		(55,816)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2028	2,038	3,788,389	1859.21		117,440		58,791		58,791	(36,629)		(22,020)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	22	1,093,028	49662.66		18,660		18,307		18,307	6,645		(6,998)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	12	596,630	49662.66		7,142		6,942		6,942	2,478		(2,678)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/19/2026	02/19/2027	2,493	572,994	229.83		12,778		45		45	(7,941)		(4,792)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/19/2026	02/19/2027	2,582	684,093	264.96		16,281		168		168	(10,008)		(6,106)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/19/2026	02/18/2028	1,544	409,045	264.96		13,744		1,834		1,834	(9,333)		(2,577)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/19/2026	02/19/2027	308	780,784	2532.35		17,411		3,535		3,535	(7,347)		(6,529)				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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/19/2026	02/19/2027	4,994	5,462,983	1094		115,761		109,320		109,320	36,970		(43,410)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/19/2026	02/18/2028	713	779,927	1094		22,454		22,863		22,863	4,619		(4,210)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/19/2026	02/19/2027	2,140	2,435,337	1138.2		70,820		72,786		72,786	28,524		(26,557)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	1,641	495,916	302.28		15,324		48,838		48,838	39,261		(5,746)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	1,266	1,463,953	1156.66		61,636		101,847		101,847	63,324		(23,114)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	58	560,000	9616.52		17,472		26,451		26,451	15,531		(6,552)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2026	02/18/2028	40	383,226	9616.52		34,145		44,810		44,810	17,067		(6,402)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2031	106	1,020,234	9616.52		145,383		171,591		171,591	37,111		(10,904)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/19/2026	02/19/2027	1,387	987,199	711.77		27,891		29,468		29,468	12,036		(10,459)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	594	448,901	755.65		27,742		22,016		22,016	4,677		(10,403)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2026	02/18/2028	132	100,000	755.65		6,510		6,650		6,650	1,361		(1,221)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/19/2026	02/19/2027	507	3,478,420	6861.89		77,944		133,519		133,519	84,804		(29,229)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/19/2026	02/19/2027	6,044	41,473,406	6861.89		1,293,162		1,876,202		1,876,202	1,067,976		(484,936)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/19/2026	02/18/2028	109	750,832	6861.89		39,848		49,016		49,016	16,640		(7,471)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/19/2026	02/19/2027	2,175	14,924,632	6861.89		156,054		170,834		170,834	73,300		(58,520)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/19/2026	02/19/2027	166	1,135,919	6861.89		11,632		14,990		14,990	7,720		(4,362)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/19/2026	02/19/2027	594	2,244,303	3776.91		32,803		7,209		7,209	(13,293)		(12,301)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	4,679	8,685,276	1856.36		179,832		43,524		43,524	(68,871)		(67,437)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2026	02/18/2028	277	514,773	1856.36		15,598		8,274		8,274	(4,400)		(2,925)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/19/2026	02/19/2027	13	619,526	49395.16		15,550		17,478		17,478	7,759		(5,831)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/19/2026	02/19/2027	28	1,381,033	49395.16		30,647		29,861		29,861	10,707		(11,492)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2026	02/19/2027	14,782	3,401,849	230.13		75,861		236		236	(47,177)		(28,448)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2026	02/22/2027	11,358	2,613,881	230.13		58,551		198		198	(36,396)		(21,957)				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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/18/2028	5,242	1,206,375	230.13		36,674		3,064		3,064	(26,733)		(6,876)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/22/2028	2,579	593,563	230.13		18,104		1,529		1,529	(13,180)		(3,394)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/19/2027	2,513	667,922	265.83		15,897		126		126	(9,810)		(5,961)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/22/2027	3,094	822,522	265.83		19,576		167		167	(12,068)		(7,341)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/18/2028	2,259	600,636	265.83		20,181		2,432		2,432	(13,965)		(3,784)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/22/2028	3,071	816,395	265.83		27,513		3,349		3,349	(19,005)		(5,159)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/19/2027	849	2,154,715	2538.35		48,050		8,664		8,664	(21,367)		(18,019)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/22/2027	1,418	3,599,030	2538.35		80,618		14,826		14,826	(35,561)		(30,232)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/18/2028	1,390	3,528,390	2538.35		110,439		47,111		47,111	(42,621)		(20,707)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/22/2028	1,129	2,866,351	2538.35		90,003		38,512		38,512	(34,616)		(16,876)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/20/2026	02/19/2027	5,000	1,698,742	339.76		38,392		61		61	(23,933)		(14,397)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2027	7,373	2,504,893	339.76		56,611		100		100	(35,282)		(21,229)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	2,751	934,794	339.76		29,353		1,647		1,647	(22,202)		(5,504)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2028	2,199	747,240	339.76		23,463		1,337		1,337	(17,727)		(4,399)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	11,817	3,072,043	259.98		66,049		29,335		29,335	(11,946)		(24,768)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	12,728	3,309,016	259.98		71,475		31,977		31,977	(12,695)		(26,803)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/20/2026	02/18/2028	4,936	1,283,248	259.98		36,958		23,769		23,769	(6,259)		(6,930)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	2,877	747,850	259.98		21,538		13,903		13,903	(3,596)		(4,038)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/20/2026	02/19/2027	7,875	8,638,535	1096.95		182,273		158,495		158,495	44,575		(68,352)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/20/2026	02/22/2027	2,000	2,193,690	1096.95		46,287		40,516		40,516	11,587		(17,358)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/20/2026	02/18/2028	1,001	1,097,785	1096.95		31,506		30,603		30,603	5,004		(5,907)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/20/2026	02/22/2028	1,167	1,279,831	1096.95		36,731		35,772		35,772	5,928		(6,887)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/20/2026	02/19/2027	6,695	7,648,428	1142.49		221,804		209,877		209,877	71,249		(83,177)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/20/2026	02/19/2027	621	723,916	1165.13		16,505		26,307		26,307	15,991		(6,189)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/20/2026	02/18/2028	328	381,874	1165.13		31,390		44,727		44,727	19,222		(5,886)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/20/2031	53	516,612	9693.68		73,617		83,996		83,996	15,900		(5,521)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/20/2026	02/19/2027	505	362,340	717.32		22,864		18,787		18,787	4,498		(8,574)				0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2026	02/18/2028	1,017	729,222	717.32		63,880		60,576		60,576	8,674		(11,977)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2026	02/20/2031	507	363,404	717.32		49,641		45,500		45,500	(418)		(3,723)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2026	02/19/2027	1,342	962,948	717.32		23,111		27,151		27,151	12,707		(8,667)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/20/2026	02/20/2027	375	2,592,847	6909.51		36,024		57,103		57,103	34,588		(13,509)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/20/2026	02/21/2027	655	4,527,672	6909.51		108,570		177,055		177,055	109,198		(40,714)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	489	3,379,137	6909.51		64,009		103,008		103,008	63,002		(24,003)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	9,208	63,620,477	6909.51		1,975,001		2,798,355		2,798,355	1,563,980		(740,625)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	6,475	44,739,714	6909.51		1,543,891		2,194,949		2,194,949	1,230,017		(578,959)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/20/2026	02/18/2028	273	1,887,616	6909.51		154,315		213,381		213,381	88,000		(28,934)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2028	83	571,270	6909.51		30,397		37,050		37,050	12,353		(5,699)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2026	02/20/2027	2,182	15,075,579	6909.51		161,317		83,064		83,064	(17,759)		(60,494)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2026	02/21/2027	2,703	18,673,716	6909.51		219,961		180,295		180,295	42,820		(82,485)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	2,914	20,132,785	6909.51		250,051		177,739		177,739	21,457		(93,769)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2026	02/20/2027	77	534,512	6909.51		36,293		12,111		12,111	(10,573)		(13,610)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	95	655,090	6909.51		30,331		706		706	(18,250)		(11,374)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	387	2,674,266	6909.51		27,411		35,001		35,001	17,869		(10,279)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	90	620,416	6909.51		6,359		8,104		8,104	4,130		(2,385)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/20/2026	02/19/2027	2,373	8,977,139	3783.41		155,837		38,146		38,146	(59,253)		(58,439)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/20/2026	02/22/2027	969	3,667,870	3783.41		58,429		12,988		12,988	(23,530)		(21,911)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	5,821	10,823,617	1859.36		210,994		47,850		47,850	(84,021)		(79,123)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	3,050	5,671,037	1859.36		105,796		24,960		24,960	(41,163)		(39,674)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2026	02/18/2028	2,020	3,755,185	1859.36		114,158		58,168		58,168	(34,585)		(21,405)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2028	931	1,731,363	1859.36		52,633		26,983		26,983	(15,782)		(9,869)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/20/2026	02/20/2027	22	1,081,146	49625.97		11,314		13,589		13,589	6,517		(4,243)				0001

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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/20/2026	02/21/2027	13	657,684	49625.97		8,261		10,037		10,037	4,874		(3,098)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	48	2,381,348	49625.97		34,112		32,890		32,890	11,570		(12,792)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	16	789,881	49625.97		20,853		19,581		19,581	6,548		(7,820)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2026	02/23/2027	5,386	1,244,114	231		27,744		69		69	(17,271)		(10,404)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2026	02/23/2028	1,473	340,209	231		10,376		775		775	(7,656)		(1,946)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2026	02/23/2027	303	767,133	2530.62		17,107		3,700		3,700	(6,992)		(6,415)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2026	02/23/2028	576	1,458,578	2530.62		45,653		21,035		21,035	(16,058)		(8,560)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/23/2026	02/23/2027	3,543	921,891	260.22		19,821		8,575		8,575	(3,813)		(7,433)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/23/2026	02/23/2028	3,449	897,496	260.22		25,848		16,336		16,336	(4,666)		(4,846)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2026	02/23/2027	690	753,428	1092.58		15,897		15,820		15,820	5,884		(5,961)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2026	02/23/2027	511	580,265	1136.07		16,828		18,197		18,197	7,680		(6,310)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2027	347	399,912	1153.83		24,715		41,390		41,390	25,943		(9,268)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2028	193	222,918	1153.83		18,346		27,693		27,693	12,787		(3,440)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2026	02/23/2027	138	1,320,179	9579.79		61,385		91,598		91,598	53,232		(23,019)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2026	02/23/2028	95	907,464	9579.79		72,585		97,693		97,693	38,718		(13,610)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2026	02/21/2031	269	2,578,470	9579.79		367,174		440,857		440,857	101,221		(27,538)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	354	250,898	708.66		15,857		15,131		15,131	5,220		(5,946)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2028	464	328,617	708.66		22,937		24,050		24,050	5,413		(4,301)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/23/2026	02/21/2031	1,733	1,227,801	708.66		167,595		163,316		163,316	8,291		(12,570)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1,044	739,575	708.66		25,885		32,811		32,811	16,633		(9,707)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2026	02/23/2027	710	534,287	752.43		19,754		18,276		18,276	5,930		(7,408)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	02/23/2026	02/23/2027	609	4,162,174	6837.75		85,816		142,281		142,281	88,646		(32,181)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/23/2026	02/23/2027	4,318	29,522,853	6837.75		910,232		1,316,588		1,316,588	747,693		(341,337)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/23/2026	02/23/2028	293	2,004,838	6837.75		112,791		142,966		142,966	51,323		(21,148)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/23/2026	02/23/2027	2,513	17,181,175	6837.75		173,294		147,268		147,268	38,959		(64,985)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	229	1,568,034	6837.75		15,869		20,721		20,721	10,803		(5,951)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2026	02/23/2027	2,089	7,900,279	3781.15		120,238		27,278		27,278	(47,871)		(45,089)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2026	02/23/2027	1,516	2,816,763	1857.66		40,719		11,645		11,645	(13,805)		(15,270)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2026	02/23/2028	204	379,804	1857.66		12,078		6,053		6,053	(3,760)		(2,265)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/23/2026	02/23/2027	10	472,810	48804.06		10,600		15,169		15,169	8,544		(3,975)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/23/2026	02/23/2027	18	861,569	48804.06		21,643		23,630		23,630	10,104		(8,116)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2027	1,773	409,250	230.77		9,126		26		26	(5,678)		(3,422)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2027	221	561,269	2538.2		12,516		2,356		2,356	(5,467)		(4,694)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2027	3,298	1,122,253	340.29		25,363		41		41	(15,810)		(9,511)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2028	1,665	566,418	340.29		17,786		968		968	(13,483)		(3,335)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2026	02/24/2027	2,421	2,652,858	1095.77		56,214		50,941		50,941	15,807		(21,080)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2026	02/24/2028	860	942,292	1095.77		27,147		26,907		26,907	4,849		(5,090)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2026	02/24/2027	2,247	2,563,388	1140.72		74,543		73,594		73,594	27,004		(27,954)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2026	02/24/2028	363	414,043	1140.72		16,413		17,283		17,283	3,947		(3,077)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2027	2,785	840,676	301.86		25,977		84,017		84,017	67,781		(9,741)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2027	2,080	2,424,216	1165.53		93,608		145,935		145,935	87,430		(35,103)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2028	1,120	1,305,423	1165.53		88,395		125,191		125,191	53,370		(16,574)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2027	132	1,278,613	9688.31		59,233		80,455		80,455	43,434		(22,212)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2028	55	537,024	9688.31		37,699		47,625		47,625	16,995		(7,069)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2031	146	1,414,263	9688.31		201,532		230,673		230,673	44,255		(15,115)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2027	54	518,521	9688.31		18,252		26,551		26,551	15,144		(6,844)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2027	2,621	1,873,286	714.76		72,135		69,405		69,405	24,321		(27,051)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2028	1,640	1,172,159	714.76		72,917		70,447		70,447	11,202		(13,672)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2031	979	699,742	714.76		95,515		89,258		89,258	907		(7,164)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2027	1,976	1,412,150	714.76		49,425		59,211		59,211	28,320		(18,534)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2026	02/24/2027	958	728,057	759.86		34,900		28,867		28,867	7,055		(13,087)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2026	02/24/2028	1,275	968,774	759.86		60,505		57,567		57,567	8,406		(11,345)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2026	02/24/2027	521	3,587,001	6890.07		73,088		118,331		118,331	72,651		(27,408)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2026	02/24/2027	5,354	36,887,872	6890.07		1,097,606		1,559,146		1,559,146	873,143		(411,602)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2026	02/24/2028	70	478,956	6890.07		28,952		35,841		35,841	12,317		(5,428)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2026	02/24/2031	84	579,284	6890.07		143,840		187,640		187,640	54,588		(10,788)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2026	02/24/2027	2,296	15,821,148	6890.07		170,101		107,266		107,266	953		(63,788)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2027	117	805,386	6890.07		50,079		14,843		14,843	(16,456)		(18,780)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/24/2026	02/24/2027	476	3,281,238	6890.07		33,600		42,956		42,956	21,956		(12,600)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2026	02/24/2027	931	3,528,579	3788.75		52,101		10,504		10,504	(22,059)		(19,538)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2027	2,694	5,014,592	1861.2		102,845		22,469		22,469	(41,809)		(38,567)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2028	786	1,462,083	1861.2		45,032		22,344		22,344	(14,245)		(8,444)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2027	22	1,071,453	49174.5		17,433		22,321		22,321	11,426		(6,537)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2027	50	2,446,268	49174.5		39,839		40,519		40,519	15,619		(14,940)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2026	02/25/2027	2,330	537,796	230.85		11,993		34		34	(7,462)		(4,497)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2026	02/25/2027	1,456	387,819	266.37		9,230		72		72	(5,697)		(3,461)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	02/25/2026	02/25/2027	3,194	835,153	261.45		17,956		6,282		6,282	(4,940)		(6,733)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/25/2026	02/25/2027	4,830	5,309,196	1099.22		112,024		92,248		92,248	22,233		(42,009)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/25/2026	02/25/2027	2,340	2,681,206	1145.78		77,755		69,694		69,694	21,097		(29,158)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/25/2026	02/25/2028	391	447,776	1145.78		17,687		17,621		17,621	3,250		(3,316)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/25/2026	02/25/2027	1,929	584,224	302.91		18,053		56,250		56,250	44,968		(6,770)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/25/2026	02/25/2027	1,177	1,389,456	1180.36		69,646		98,414		98,414	54,886		(26,117)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/25/2026	02/25/2028	1,103	1,302,316	1180.36		88,647		117,410		117,410	45,384		(16,621)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/25/2026	02/25/2027	39	380,680	9853.37		11,877		14,982		14,982	7,558		(4,454)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/25/2026	02/25/2028	37	368,180	9853.37		23,195		26,407		26,407	7,561		(4,349)				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2031	38	375,544	9853.37		53,515		56,463		56,463	6,962		(4,014)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2026	02/25/2027	552	398,319	721.6		10,117		9,359		9,359	3,036		(3,794)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2026	02/25/2028	190	137,066	721.6		8,621		7,980		7,980	975		(1,617)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2026	02/25/2027	919	662,811	721.6		23,198		25,978		25,978	11,479		(8,699)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2027	565	433,811	767.3		17,005		14,424		14,424	3,795		(6,377)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2028	199	152,669	767.3		7,008		6,857		6,857	1,164		(1,314)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/25/2026	02/25/2027	770	5,349,041	6946.13		102,714		161,809		161,809	97,613		(38,518)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	02/25/2026	02/25/2027	5,841	40,572,658	6946.13		1,242,469		1,716,380		1,716,380	939,837		(465,926)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2027	3,001	20,844,161	6946.13		245,101		137,623		137,623	(15,566)		(91,913)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/25/2026	02/25/2027	250	1,738,743	6946.13		17,909		22,516		22,516	11,323		(6,716)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/25/2026	02/25/2027	906	3,426,078	3780.29		50,427		11,762		11,762	(19,755)		(18,910)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/25/2026	02/25/2027	4,197	7,792,723	1856.84		166,620		40,837		40,837	(63,300)		(62,482)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/25/2026	02/25/2028	300	556,989	1856.84		16,932		8,992		8,992	(4,765)		(3,175)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/25/2026	02/25/2027	20	979,916	49482.15		16,633		20,208		20,208	9,813		(6,237)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/25/2026	02/25/2027	27	1,315,647	49482.15		23,260		22,671		22,671	8,134		(8,722)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2026	02/26/2027	5,218	1,205,308	230.98		26,878		74		74	(16,725)		(10,079)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2026	02/25/2028	1,009	233,147	230.98		7,111		537		537	(5,241)		(1,333)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2026	02/26/2027	254	646,314	2543.69		14,413		2,474		2,474	(6,534)		(5,405)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/26/2026	02/26/2027	1,584	539,569	340.55		12,194		20		20	(7,602)		(4,573)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	02/26/2026	02/26/2027	1,713	448,413	261.73		9,641		3,219		3,219	(2,806)		(3,615)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/26/2026	02/26/2027	3,959	4,343,095	1097.03		91,639		80,721		80,721	23,447		(34,365)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/26/2026	02/26/2027	1,268	1,448,796	1142.51		42,015		40,304		40,304	14,044		(15,756)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	1,413	1,647,423	1166.2		37,561		59,093		59,093	35,617		(14,085)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	39	380,000	9701.19		13,148		18,662		18,662	10,445		(4,931)				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/26/2026	02/25/2028	50	482,637	9701.19		43,003		53,485		53,485	18,545		(8,063)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	39	383,108	9701.19		13,485		19,448		19,448	11,020		(5,057)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2026	02/26/2027	567	406,368	716.47		14,345		14,421		14,421	5,456		(5,379)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2026	02/25/2028	247	176,844	716.47		13,900		13,562		13,562	2,268		(2,606)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2026	02/26/2027	2,710	1,941,476	716.47		38,830		45,681		45,681	21,413		(14,561)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	629	480,036	762.62		10,945		10,846		10,846	4,005		(4,104)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/26/2026	02/26/2027	675	4,663,139	6908.86		104,711		174,225		174,225	108,780		(39,267)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/26/2026	02/26/2027	5,554	38,374,637	6908.86		1,150,904		1,630,875		1,630,875	911,560		(431,589)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/26/2026	02/25/2028	294	2,028,102	6908.86		150,952		199,531		199,531	76,882		(28,303)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/26/2026	02/26/2027	2,652	18,324,268	6908.86		191,422		37,558		37,558	(82,081)		(71,783)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/26/2026	02/26/2027	228	1,574,499	6908.86		16,186		20,518		20,518	10,402		(6,070)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/26/2026	02/26/2027	705	2,670,416	3787.76		40,177		8,761		8,761	(16,350)		(15,066)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/26/2026	02/26/2027	2,300	4,278,624	1860.32		79,507		19,258		19,258	(30,434)		(29,815)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/26/2026	02/25/2028	1,521	2,830,443	1860.32		86,329		43,793		43,793	(26,349)		(16,187)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/26/2026	02/26/2027	10	481,915	49499.2		6,048		7,600		7,600	3,820		(2,268)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/26/2026	02/26/2027	30	1,473,976	49499.2		22,531		21,937		21,937	7,855		(8,449)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	10,840	2,510,576	231.61		55,986		121		121	(34,870)		(20,995)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2027	9,501	2,200,424	231.61		49,290		116		116	(30,690)		(18,484)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2026	02/25/2028	3,307	765,985	231.61		23,363		1,607		1,607	(17,376)		(4,380)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2028	3,096	717,041	231.61		21,941		1,533		1,533	(16,295)		(4,114)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	4,434	1,179,488	266.01		28,072		249		249	(17,296)		(10,527)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2027	1,557	414,261	266.01		9,901		94		94	(6,094)		(3,713)				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/27/2026	02/25/2028	1,703	453,066	266.01		15,268		1,837		1,837	(10,569)		(2,863)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2028	2,035	541,245	266.01		18,294		2,229		2,229	(12,635)		(3,430)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	847	2,155,942	2544.97		48,078		8,044		8,044	(22,004)		(18,029)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2027	767	1,951,367	2544.97		43,711		7,460		7,460	(19,860)		(16,391)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/27/2026	02/25/2028	1,957	4,980,177	2544.97		155,880		63,308		63,308	(63,345)		(29,227)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2028	783	1,993,519	2544.97		62,597		25,546		25,546	(25,314)		(11,737)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/27/2026	02/26/2027	5,341	1,824,643	341.61		41,237		51		51	(25,722)		(15,464)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2027	3,332	1,138,363	341.61		25,727		35		35	(16,045)		(9,648)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/27/2026	02/25/2028	3,241	1,107,158	341.61		34,765		1,662		1,662	(26,584)		(6,518)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2028	3,804	1,299,362	341.61		40,930		1,989		1,989	(31,267)		(7,674)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	9,519	2,498,147	262.43		53,710		15,718		15,718	(17,851)		(20,141)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2027	7,791	2,044,619	262.43		44,164		13,075		13,075	(14,528)		(16,561)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/27/2026	02/25/2028	3,500	918,589	262.43		26,455		13,617		13,617	(7,878)		(4,960)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/27/2026	02/28/2028	1,875	491,935	262.43		14,168		7,317		7,317	(4,194)		(2,656)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2028	8,274	2,171,379	262.43		62,753		32,371		32,371	(18,615)		(11,766)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	02/27/2026	02/26/2027	12,202	13,372,395	1095.88		283,094		257,015		257,015	80,081		(106,160)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	02/27/2026	03/01/2027	2,150	2,355,598	1095.88		50,056		45,551		45,551	14,265		(18,771)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	02/27/2026	02/25/2028	1,337	1,464,812	1095.88		42,187		41,775		41,775	7,499		(7,910)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	02/27/2026	02/28/2028	911	998,051	1095.88		28,804		28,517		28,517	5,114		(5,401)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	02/27/2026	03/01/2028	911	997,825	1095.88		28,837		28,547		28,547	5,116		(5,407)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	02/27/2026	02/26/2027	3,118	3,556,241	1140.54		103,309		102,846		102,846	38,278		(38,741)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	02/27/2026	03/01/2027	476	543,240	1140.54		15,841		15,798		15,798	5,898		(5,940)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	02/27/2026	02/25/2028	1,295	1,477,412	1140.54		58,550		61,836		61,836	14,264		(10,978)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	2,605	788,565	302.67		24,367		76,593		76,593	61,364		(9,137)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/27/2026	02/25/2028	2,338	707,523	302.67		31,768		70,348		70,348	44,536		(5,956)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	02/27/2026	02/25/2028	907	1,056,175	1164.57		86,818		124,393		124,393	53,854		(16,278)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	40	391,377	9663.97		24,735		32,272		32,272	16,813		(9,276)				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2026	02/27/2031	44	426,518	9663.97		60,779		70,359		70,359	14,139		(4,558)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	812	578,884	712.58		30,093		27,795		27,795	8,987		(11,285)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	726	517,454	712.58		21,319		26,039		26,039	12,715		(7,995)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	02/27/2027	536	3,687,471	6878.88		72,213		116,084		116,084	70,951		(27,080)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	02/28/2027	581	3,998,570	6878.88		92,841		151,181		151,181	93,155		(34,815)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	03/01/2027	614	4,221,227	6878.88		80,746		131,392		131,392	80,926		(30,280)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	02/26/2027	13,470	92,656,223	6878.88		2,914,408		4,193,572		4,193,572	2,372,067		(1,092,903)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	03/01/2027	5,992	41,218,586	6878.88		1,137,033		1,628,090		1,628,090	917,444		(426,387)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	02/25/2028	254	1,744,030	6878.88		77,409		93,925		93,925	31,030		(14,514)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	03/01/2028	247	1,695,741	6878.88		110,418		148,595		148,595	58,881		(20,703)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2026	02/27/2027	2,864	19,702,420	6878.88		227,597		26,050		26,050	(116,198)		(85,349)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2026	02/28/2027	2,978	20,485,666	6878.88		206,230		4,997		4,997	(123,896)		(77,336)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2026	03/01/2027	3,019	20,770,670	6878.88		246,089		151,880		151,880	(1,926)		(92,283)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/27/2026	02/28/2027	127	872,191	6878.88		52,331		3,285		3,285	(29,422)		(19,624)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2026	02/26/2027	397	2,731,014	6878.88		27,993		35,777		35,777	18,282		(10,497)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2026	03/01/2027	151	1,040,104	6878.88		10,651		13,601		13,601	6,944		(3,994)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/27/2026	02/26/2027	2,908	11,047,163	3799.49		193,409		43,236		43,236	(77,645)		(72,529)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/27/2026	03/01/2027	1,012	3,843,402	3799.49		60,622		12,149		12,149	(25,740)		(22,733)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	02/26/2027	8,049	15,018,025	1865.88		291,317		59,162		59,162	(122,911)		(109,244)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	03/01/2027	2,729	5,091,165	1865.88		94,496		19,880		19,880	(39,180)		(35,436)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	02/25/2028	1,145	2,136,663	1865.88		64,955		30,858		30,858	(21,918)		(12,179)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	02/28/2028	737	1,375,650	1865.88		41,820		19,962		19,962	(14,016)		(7,841)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2026	03/01/2028	2,162	4,034,164	1865.88		122,235		58,726		58,726	(40,590)		(22,919)				0001

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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2026	02/27/2027	35	1,697,364	48977.92		25,168		32,930		32,930	17,200		(9,438)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2026	02/28/2027	25	1,235,714	48977.92		24,260		29,563		29,563	14,401		(9,098)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2026	03/01/2027	9	434,391	48977.92		10,030		13,637		13,637	7,368		(3,761)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2026	02/26/2027	82	3,996,597	48977.92		90,119		92,443		92,443	36,119		(33,794)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2026	03/01/2027	25	1,218,293	48977.92		24,279		25,435		25,435	10,261		(9,104)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/04/2026	02/05/2027	58,071	5,807,106	100		104,700		29,961		29,961	(35,476)		(39,263)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/04/2026	02/05/2027	51,653	5,061,984	98		43,000		109,757		109,757	82,882		(16,125)				0001
UST 4.000% 11/15/35 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/11/2026	02/12/2027	64,765	6,476,481	100		110,000		24,498		24,498	(44,252)		(41,250)				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/11/2026	02/12/2027	53,291	5,222,533	98		45,000		115,902		115,902	87,777		(16,875)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2026	02/19/2027	41,456	4,145,590	100		78,000		13,297		13,297	(35,453)		(29,250)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2026	02/19/2027	49,680	4,868,674	98		44,000		113,268		113,268	85,768		(16,500)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/25/2026	02/26/2027	58,940	5,894,012	100		104,000		14,778		14,778	(50,222)		(39,000)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/25/2026	02/26/2027	39,655	3,886,222	98		36,000		91,334		91,334	68,834		(13,500)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	172	436,636	2534.62		9,737		2,052		2,052	(4,845)		(2,840)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2028	236	598,896	2534.62		18,805		8,434		8,434	(7,628)		(2,742)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	2,304	777,994	337.66		17,583		67		67	(12,388)		(5,128)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/02/2026	03/02/2027	1,663	433,827	260.85		9,327		3,719		3,719	(2,887)		(2,720)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/02/2026	03/02/2027	391	427,424	1094.17		9,057		8,694		8,694	2,278		(2,642)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/02/2026	03/02/2027	1,334	1,519,334	1138.8		44,167		45,772		45,772	14,487		(12,882)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/02/2026	03/02/2028	582	663,245	1138.8		26,298		28,425		28,425	5,962		(3,835)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/02/2026	03/02/2027	768	894,917	1164.94		39,311		61,058		61,058	33,213		(11,466)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	88	847,674	9671.71		31,573		45,726		45,726	23,362		(9,209)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2028	76	737,796	9671.71		65,885		83,739		83,739	27,462		(9,608)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	1,041	741,097	712.25		46,837		42,849		42,849	9,673		(13,661)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2028	943	671,356	712.25		58,945		59,313		59,313	8,964		(8,596)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/02/2026	03/02/2027	596	4,099,835	6881.62		92,426		154,134		154,134	88,665		(26,958)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2026	03/02/2027	4,030	27,735,404	6881.62		865,337		1,217,893		1,217,893	604,946		(252,390)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2026	03/02/2028	120	822,958	6881.62		47,412		58,446		58,446	17,949		(6,914)				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2026	02/28/2031	93	640,179	6881.62		157,275		194,955		194,955	46,854		(9,174)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/02/2026	03/02/2027	2,179	14,997,403	6881.62		157,014		67,346		67,346	(43,872)		(45,796)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	81	559,250	6881.62		28,410		1,632		1,632	(18,492)		(8,286)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/02/2026	03/02/2027	406	2,791,187	6881.62		28,693		36,459		36,459	16,135		(8,369)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2026	03/02/2027	570	2,162,096	3795.97		30,702		5,822		5,822	(15,925)		(8,955)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2026	03/02/2027	1,427	2,658,489	1863.56		42,587		10,389		10,389	(19,777)		(12,421)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2026	03/02/2028	341	635,518	1863.56		20,019		9,536		9,536	(7,564)		(2,919)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/02/2026	03/02/2027	19	933,360	48904.78		15,161		20,551		20,551	9,812		(4,422)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/02/2026	03/02/2027	36	1,745,017	48904.78		38,299		40,945		40,945	13,816		(11,171)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2026	03/03/2027	2,582	594,995	230.4		13,268		52		52	(9,346)		(3,870)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2026	03/03/2027	460	1,155,647	2513.65		25,771		7,975		7,975	(10,279)		(7,517)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/03/2026	03/03/2027	2,176	724,040	332.74		16,363		198		198	(11,392)		(4,773)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/03/2026	03/03/2027	3,584	930,779	259.69		20,012		9,762		9,762	(4,413)		(5,837)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2026	03/03/2027	6,962	7,585,875	1089.65		160,669		174,930		174,930	61,123		(46,862)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2026	03/03/2027	406	459,753	1132.43		13,365		15,622		15,622	6,155		(3,898)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/03/2026	03/03/2027	553	3,771,488	6816.63		90,193		156,705		156,705	92,818		(26,306)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2026	03/03/2027	5,233	35,669,781	6816.63		1,160,258		1,699,332		1,699,332	877,482		(338,409)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2027	1,869	12,740,619	6816.63		126,719		116,406		116,406	26,647		(36,960)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2026	03/03/2027	201	1,368,187	6816.63		14,010		18,052		18,052	8,128		(4,086)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2026	03/03/2027	1,146	4,328,828	3777.31		66,641		17,575		17,575	(29,629)		(19,437)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2026	03/03/2027	2,713	5,031,114	1854.2		102,727		28,344		28,344	(44,421)		(29,962)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2026	03/03/2028	283	524,051	1854.2		16,403		8,823		8,823	(5,188)		(2,392)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	03/03/2026	03/03/2027	19	922,229	48501.27		17,347		25,935		25,935	13,648		(5,059)				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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/03/2026	03/03/2027	44	2,136,158	48501.27		43,134		47,310		47,310	16,757		(12,581)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/04/2027	9,750	2,245,115	230.28		50,066		212		212	(35,251)		(14,603)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/03/2028	1,704	392,384	230.28		11,928		1,025		1,025	(9,164)		(1,740)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/04/2027	3,416	899,198	263.24		21,401		471		471	(14,688)		(6,242)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/04/2027	503	1,266,054	2517.9		28,233		8,162		8,162	(11,836)		(8,235)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/03/2028	189	475,790	2517.9		14,892		7,764		7,764	(4,956)		(2,172)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/04/2026	03/04/2027	2,622	876,273	334.14		19,804		179		179	(13,848)		(5,776)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/04/2026	03/03/2028	2,769	925,347	334.14		29,056		2,936		2,936	(21,882)		(4,237)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/04/2026	03/04/2027	5,537	1,443,234	260.67		31,030		12,868		12,868	(9,112)		(9,050)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/04/2026	03/03/2028	3,351	873,494	260.67		25,069		15,382		15,382	(6,032)		(3,656)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2026	03/04/2027	2,332	2,547,682	1092.48		53,756		54,506		54,506	16,429		(15,679)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2026	03/03/2028	1,953	2,133,272	1092.48		61,225		64,678		64,678	12,382		(8,929)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2026	03/04/2027	1,206	1,371,130	1136.89		39,626		42,902		42,902	14,834		(11,557)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2026	03/04/2027	3,184	3,620,025	1136.89		104,981		113,454		113,454	39,092		(30,619)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2026	03/03/2028	531	603,783	1136.89		23,849		26,466		26,466	6,094		(3,478)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/04/2026	03/04/2027	2,853	867,959	304.26		26,820		79,565		79,565	60,567		(7,822)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/04/2026	03/04/2027	2,063	2,391,654	1159.35		93,005		150,293		150,293	84,415		(27,127)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/04/2026	03/03/2028	961	1,114,287	1159.35		91,706		135,084		135,084	56,752		(13,374)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/04/2027	146	1,414,905	9660.6		65,554		90,499		90,499	44,065		(19,120)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/03/2028	334	3,225,586	9660.6		254,875		327,356		327,356	109,650		(37,169)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/03/2031	187	1,807,032	9660.6		257,502		298,761		298,761	56,280		(15,021)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/04/2031	125	1,206,305	9660.6		171,898		199,479		199,479	37,608		(10,027)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/04/2027	71	689,563	9660.6		24,273		35,428		35,428	18,235		(7,080)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/04/2027	4,106	2,888,817	703.59		94,364		106,635		106,635	39,794		(27,523)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/04/2026	03/03/2028	2,471	1,738,618	703.59		145,705		160,173		160,173	35,717		(21,249)				0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2026	03/04/2031	1,395	981,833	703.59		134,118		135,458		135,458	9,163		(7,824)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2026	03/04/2027	5,448	3,832,983	703.59		76,660		100,402		100,402	46,101		(22,359)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/04/2026	03/04/2027	1,815	1,361,750	750.3		52,789		51,649		51,649	14,257		(15,397)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/04/2026	03/03/2028	723	542,675	750.3		44,662		44,891		44,891	6,742		(6,513)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2026	03/04/2027	691	4,746,153	6869.5		104,901		178,438		178,438	104,134		(30,596)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/04/2026	02/26/2027	188	1,291,464	6869.5		26,346		35,939		35,939	17,277		(7,684)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/04/2026	03/03/2027	1,951	13,400,654	6869.5		482,366		677,635		677,635	335,959		(140,690)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2027	7,596	52,180,793	6869.5		1,645,013		2,364,407		2,364,407	1,199,189		(479,795)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/04/2026	03/03/2028	428	2,937,585	6869.5		233,502		303,672		303,672	104,222		(34,052)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2031	97	665,433	6869.5		173,272		217,886		217,886	54,722		(10,108)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/04/2026	03/04/2027	3,138	21,555,951	6869.5		263,310		108,369		108,369	(78,142)		(76,799)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/04/2026	03/04/2027	113	774,259	6869.5		47,306		10,728		10,728	(22,781)		(13,798)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/04/2026	03/04/2027	193	1,323,243	6869.5		13,497		17,300		17,300	7,739		(3,937)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2026	03/04/2027	1,050	3,958,266	3769.11		76,885		27,679		27,679	(26,780)		(22,425)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2026	03/04/2027	5,180	9,582,910	1849.98		192,383		59,596		59,596	(76,675)		(56,112)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2026	02/25/2028	1,218	2,252,769	1849.98		67,133		39,501		39,501	(17,842)		(9,790)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2026	02/28/2028	632	1,168,792	1849.98		35,064		20,578		20,578	(9,372)		(5,113)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2026	03/03/2028	1,739	3,216,563	1849.98		97,462		56,941		56,941	(26,307)		(14,213)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2027	8	377,740	48739.41		8,873		12,714		12,714	6,429		(2,588)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2027	48	2,356,976	48739.41		39,911		42,926		42,926	14,656		(11,641)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2026	03/05/2027	6,140	1,409,323	229.53		31,428		179		179	(22,082)		(9,166)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2026	03/05/2027	3,124	817,808	261.75		19,464		644		644	(13,143)		(5,677)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2026	03/03/2028	2,970	777,478	261.75		26,123		5,180		5,180	(17,134)		(3,810)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2026	03/05/2027	1,009	2,523,438	2502.06		56,273		21,368		21,368	(18,492)		(16,413)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2026	03/03/2028	1,382	3,459,038	2502.06		108,268		64,515		64,515	(27,964)		(15,789)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/05/2026	03/05/2027	1,881	616,597	327.79		13,935		486		486	(9,385)		(4,064)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/05/2026	03/03/2028	2,321	760,761	327.79		23,812		4,238		4,238	(16,101)		(3,473)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	7,312	1,899,743	259.8		40,844		19,708		19,708	(9,224)		(11,913)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/05/2026	03/03/2028	5,067	1,316,455	259.8		37,782		25,093		25,093	(7,180)		(5,510)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2026	03/05/2027	2,972	3,236,275	1088.98		68,285		76,197		76,197	27,828		(19,917)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2026	03/03/2028	676	736,010	1088.98		21,050		23,634		23,634	5,653		(3,070)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2026	03/05/2027	2,466	2,792,197	1132.24		80,974		95,474		95,474	38,118		(23,617)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2026	03/03/2028	795	899,599	1132.24		35,444		41,570		41,570	11,294		(5,169)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	1,228	374,199	304.65		11,563		33,818		33,818	25,628		(3,372)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/05/2026	03/05/2027	940	1,086,194	1155.57		30,851		50,789		50,789	28,936		(8,998)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/05/2026	03/03/2028	806	931,843	1155.57		66,374		98,948		98,948	42,253		(9,680)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	92	889,689	9643.74		56,317		75,573		75,573	35,682		(16,426)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2031	87	842,289	9643.74		120,026		140,346		140,346	27,321		(7,002)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/05/2026	03/03/2028	187	131,328	700.42		5,122		5,459		5,459	1,084		(747)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2031	748	523,739	700.42		71,490		73,841		73,841	6,521		(4,170)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	640	477,245	745.16		10,881		12,835		12,835	5,128		(3,174)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/05/2026	03/03/2028	278	207,361	745.16		17,066		17,949		17,949	3,371		(2,489)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/05/2026	03/05/2027	727	4,968,562	6830.71		96,804		163,884		163,884	95,314		(28,235)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2026	03/04/2027	162	1,109,473	6830.71		57,471		83,691		83,691	42,982		(16,762)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2026	03/05/2027	5,900	40,298,606	6830.71		1,203,983		1,737,978		1,737,978	885,157		(351,162)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2026	03/03/2028	67	457,398	6830.71		10,795		12,596		12,596	3,375		(1,574)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2026	03/05/2027	2,145	14,652,453	6830.71		177,285		243,726		243,726	118,149		(51,708)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/05/2026	03/05/2027	156	1,062,863	6830.71		10,852		13,976		13,976	6,289		(3,165)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2026	03/05/2027	894	3,352,506	3748.05		53,548		21,065		21,065	(16,865)		(15,618)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	2,678	4,925,689	1839.45		90,029		37,385		37,385	(26,385)		(26,259)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/05/2026	03/03/2028	645	1,187,189	1839.45		36,091		23,755		23,755	(7,072)		(5,263)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/05/2026	03/05/2027	29	1,389,553	47954.74		23,197		34,890		34,890	18,459		(6,766)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/05/2026	03/05/2027	39	1,881,008	47954.74		37,728		42,853		42,853	16,129		(11,004)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/05/2027	11,381	2,617,120	229.96		58,362		285		285	(41,055)		(17,022)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/08/2027	6,083	1,398,839	229.96		31,334		164		164	(22,031)		(9,139)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/07/2028	4,857	1,116,972	229.96		34,068		3,095		3,095	(26,004)		(4,968)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/05/2027	2,309	602,258	260.84		14,274		596		596	(9,514)		(4,163)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/06/2028	1,522	396,948	260.84		13,337		2,933		2,933	(8,459)		(1,945)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/05/2027	548	1,365,009	2489.45		30,440		14,121		14,121	(7,440)		(8,878)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/08/2027	383	954,339	2489.45		21,377		9,990		9,990	(5,152)		(6,235)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/06/2028	162	404,464	2489.45		12,660		8,390		8,390	(2,423)		(1,846)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/07/2028	341	847,849	2489.45		26,538		17,606		17,606	(5,061)		(3,870)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/08/2028	152	377,443	2489.45		11,852		7,846		7,846	(2,277)		(1,728)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/06/2026	03/05/2027	5,804	1,886,083	324.94		42,437		2,540		2,540	(27,520)		(12,377)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/06/2026	03/08/2027	3,659	1,188,956	324.94		26,870		1,659		1,659	(17,374)		(7,837)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/06/2026	03/06/2028	2,147	697,503	324.94		21,902		4,955		4,955	(13,753)		(3,194)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/06/2026	03/07/2028	1,268	412,177	324.94		12,942		2,933		2,933	(8,122)		(1,887)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/06/2026	03/08/2028	1,748	567,835	324.94		17,830		4,049		4,049	(11,181)		(2,600)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	9,973	2,583,141	259.02		55,538		30,400		30,400	(8,939)		(16,198)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2026	03/08/2027	6,523	1,689,532	259.02		36,494		20,068		20,068	(5,782)		(10,644)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2026	03/06/2028	5,055	1,309,381	259.02		37,710		26,810		26,810	(5,401)		(5,499)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2026	03/07/2028	2,810	727,718	259.02		20,958		14,912		14,912	(2,989)		(3,056)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2026	03/08/2028	4,933	1,277,752	259.02		36,799		26,205		26,205	(5,228)		(5,367)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2026	03/05/2027	11,299	12,231,925	1082.61		258,094		338,667		338,667	155,851		(75,277)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2026	03/08/2027	966	1,046,308	1082.61		22,077		29,066		29,066	13,428		(6,439)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2026	03/06/2028	424	459,128	1082.61		13,131		16,343		16,343	5,127		(1,915)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2026	03/07/2028	973	1,053,216	1082.61		30,227		37,507		37,507	11,688		(4,408)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2026	03/05/2027	4,107	4,612,531	1122.98		133,763		185,395		185,395	90,646		(39,014)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2026	03/08/2027	412	462,950	1122.98		13,426		18,667		18,667	9,157		(3,916)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1,634	495,617	303.38		15,315		46,932		46,932	36,084		(4,467)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1,024	1,169,289	1142.31		54,128		97,915		97,915	59,574		(15,787)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2026	03/06/2028	497	567,990	1142.31		21,811		32,292		32,292	13,662		(3,181)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	110	1,056,062	9562.57		35,271		55,021		55,021	30,037		(10,288)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2026	03/06/2028	91	868,509	9562.57		58,073		78,944		78,944	29,341		(8,469)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2026	03/06/2031	44	421,531	9562.57		60,068		72,782		72,782	16,218		(3,504)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	666	462,206	693.77		8,967		10,767		10,767	4,415		(2,615)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/06/2026	03/06/2031	650	451,228	693.77		61,593		66,480		66,480	8,480		(3,593)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1,139	790,068	693.77		15,801		22,275		22,275	11,083		(4,609)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2026	03/06/2028	759	559,207	736.45		21,474		25,611		25,611	7,269		(3,132)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2026	03/06/2027	555	3,743,022	6740.02		77,665		138,156		138,156	83,143		(22,652)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2026	03/07/2027	510	3,436,708	6740.02		72,671		130,595		130,595	79,119		(21,196)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2026	03/08/2027	583	3,926,702	6740.02		81,807		145,843		145,843	87,896		(23,860)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/06/2026	03/05/2027	12,381	83,450,552	6740.02		2,901,299		4,402,755		4,402,755	2,347,667		(846,212)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/06/2026	03/08/2027	5,987	40,352,021	6740.02		1,393,728		2,111,543		2,111,543	1,124,319		(406,504)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/06/2026	03/06/2028	212	1,431,257	6740.02		114,740		172,684		172,684	74,677		(16,733)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/06/2026	03/07/2028	52	347,525	6740.02		18,285		23,207		23,207	7,589		(2,667)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/06/2026	03/08/2028	64	428,848	6740.02		60,135		94,661		94,661	43,296		(8,770)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/06/2026	03/06/2027	2,653	17,881,318	6740.02		192,538		353,134		353,134	216,754		(56,157)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/06/2026	03/07/2027	2,397	16,153,022	6740.02		171,776		303,594		303,594	181,919		(50,101)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/06/2026	03/08/2027	3,056	20,597,268	6740.02		208,089		535,229		535,229	387,833		(60,692)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2026	03/06/2027	66	442,411	6740.02		29,022		16,534		16,534	(4,023)		(8,465)				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)
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	03/06/2026	03/08/2027	134	901,931	6740.02		43,432		16,115		16,115	(14,649)		(12,668)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	03/06/2026	03/05/2027	507	3,416,893	6740.02		34,852		45,539		45,539	20,852		(10,165)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	03/06/2026	03/08/2027	162	1,095,090	6740.02		11,170		14,570		14,570	6,658		(3,258)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/06/2026	03/05/2027	3,032	11,325,372	3735.72		195,809		95,471		95,471	(43,227)		(57,111)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/06/2026	03/08/2027	1,012	3,781,860	3735.72		69,848		36,222		36,222	(13,254)		(20,372)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/06/2026	03/05/2027	7,048	12,919,830	1833.2		251,620		117,794		117,794	(60,437)		(73,389)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/06/2026	03/08/2027	3,173	5,816,235	1833.2		107,431		51,006		51,006	(25,091)		(31,334)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/06/2026	03/06/2028	633	1,159,954	1833.2		34,683		25,000		25,000	(4,625)		(5,058)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/06/2026	03/07/2028	359	658,228	1833.2		19,813		14,203		14,203	(2,721)		(2,889)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/06/2026	03/08/2028	442	809,497	1833.2		24,447		17,486		17,486	(3,395)		(3,565)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/06/2026	03/06/2027	24	1,156,818	47501.55		23,572		37,611		37,611	20,915		(6,875)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/06/2026	03/07/2027	29	1,377,633	47501.55		16,811		24,054		24,054	12,146		(4,903)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/06/2026	03/08/2027	12	561,044	47501.55		12,960		20,778		20,778	11,598		(3,780)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/06/2026	03/05/2027	59	2,820,462	47501.55		45,757		54,271		54,271	21,860		(13,346)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/06/2026	03/08/2027	14	649,723	47501.55		16,178		19,861		19,861	8,402		(4,719)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2027	3,681	845,237	229.63		18,849		114		114	(13,237)		(5,498)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/09/2026	03/09/2027	2,348	610,190	259.87		13,119		6,340		6,340	(2,952)		(3,826)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/09/2026	03/09/2027	609	688,112	1129.3		19,955		24,926		24,926	10,791		(5,820)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/09/2026	03/09/2028	343	386,861	1129.3		15,281		18,529		18,529	5,476		(2,228)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2028	1,257	382,547	304.3		17,215		36,296		36,296	21,592		(2,510)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	03/09/2026	03/09/2028	319	368,039	1152.25		30,326		46,319		46,319	20,416		(4,423)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2027	40	386,187	9612.26		24,446		33,996		33,996	16,681		(7,130)				0001

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Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2028	107	1,028,575	9612.26		91,852		122,027		122,027	43,570		(13,395)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2026	03/07/2031	101	969,038	9612.26		137,991		163,765		163,765	33,823		(8,049)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2027	62	595,178	9612.26		20,950		31,070		31,070	16,231		(6,110)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2028	270	187,740	696.22		9,687		11,035		11,035	2,760		(1,413)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/09/2026	03/07/2031	711	495,000	696.22		67,568		71,814		71,814	8,188		(3,941)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1,149	799,728	696.22		27,990		38,589		38,589	18,762		(8,164)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2027	504	373,852	742.18		23,104		23,284		23,284	6,919		(6,739)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2026	03/09/2027	473	3,217,802	6795.99		75,228		130,526		130,526	77,240		(21,941)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/09/2026	03/09/2027	3,609	24,529,518	6795.99		821,690		1,181,683		1,181,683	599,652		(239,660)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/09/2026	03/09/2028	149	1,015,971	6795.99		71,118		90,397		90,397	29,650		(10,371)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/09/2026	03/07/2031	127	862,096	6795.99		224,921		291,119		291,119	79,319		(13,120)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2027	2,319	15,761,032	6795.99		179,269		411,525		411,525	284,544		(52,287)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2027	62	421,275	6795.99		25,293		15,703		15,703	2,213		(7,377)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/09/2026	03/09/2027	220	1,496,082	6795.99		15,260		19,733		19,733	8,924		(4,451)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2027	1,292	4,821,649	3733.1		75,510		36,256		36,256	17,230		(22,024)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2027	1,122	2,055,390	1831.34		37,295		18,611		18,611	7,806		(10,878)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2028	681	1,246,986	1831.34		37,784		27,531		27,531	4,742		(5,510)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	18	844,178	47740.8		17,385		26,828		26,828	14,514		(5,071)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	18	867,131	47740.8		16,473		19,294		19,294	7,626		(4,805)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	4,693	1,080,388	230.2		24,093		122		122	16,943		(7,027)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2028	1,085	249,780	230.2		7,593		676		676	5,810		(1,107)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	346	862,900	2495.74		19,243		8,263		8,263	5,368		(5,612)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/10/2026	03/10/2027	3,348	1,092,839	326.43		24,698		1,193		1,193	16,302		(7,204)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/10/2026	03/10/2027	3,198	831,403	259.95		17,875		8,560		8,560	4,102		(5,214)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2026	03/10/2027	5,406	5,867,985	1085.52		123,814		152,045		152,045	64,343		(36,113)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2026	03/10/2028	1,212	1,315,890	1085.52		37,766		44,823		44,823	12,565		(5,508)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2026	03/10/2027	3,636	4,098,731	1127.32		118,863		153,860		153,860	69,665		(34,668)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/10/2026	03/10/2027	2,107	638,182	302.82		19,720		61,661		61,661	47,693		(5,752)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/10/2026	03/10/2027	1,612	1,856,262	1151.58		87,103		148,520		148,520	86,822		(25,405)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/10/2026	03/10/2028	1,120	1,289,209	1151.58		52,368		75,719		75,719	30,987		(7,637)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	108	1,034,448	9611.79		49,980		71,755		71,755	36,352		(14,578)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2031	44	424,125	9611.79		60,438		71,730		71,730	14,817		(3,526)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	2,895	2,012,051	694.95		83,933		104,694		104,694	45,241		(24,480)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2028	796	553,049	694.95		48,558		58,216		58,216	16,740		(7,081)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1,366	949,049	694.95		18,981		26,379		26,379	12,935		(5,536)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/10/2026	03/10/2027	664	491,549	740.51		9,389		11,596		11,596	4,945		(2,738)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/10/2026	03/10/2028	827	612,340	740.51		23,514		27,384		27,384	7,299		(3,429)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	837	5,679,461	6781.48		123,500		217,299		217,299	129,819		(36,021)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2026	03/10/2027	8,016	54,358,635	6781.48		1,940,020		2,862,671		2,862,671	1,488,490		(565,839)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2026	03/10/2028	31	208,921	6781.48		8,691		10,614		10,614	3,190		(1,267)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/10/2026	03/10/2027	3,187	21,613,613	6781.48		217,742		314,038		314,038	159,804		(63,508)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/10/2026	03/10/2027	68	462,307	6781.48		28,293		13,903		13,903	(6,138)		(8,252)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	284	1,928,870	6781.48		19,829		25,483		25,483	11,437		(5,783)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2026	03/10/2027	1,660	6,171,280	3718.47		91,990		50,583		50,583	(14,577)		(26,831)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/10/2026	03/10/2027	4,581	8,354,726	1823.97		168,578		95,036		95,036	(24,373)		(49,169)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/10/2026	03/10/2028	637	1,161,059	1823.97		35,296		27,821		27,821	(2,328)		(5,147)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/10/2026	03/10/2027	10	473,226	47706.51		6,165		7,751		7,751	3,384		(1,798)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/10/2026	03/10/2027	51	2,442,685	47706.51		51,660		62,127		62,127	25,534		(15,067)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2026	03/11/2027	3,232	741,617	229.44		16,538		112		112	(11,603)		(4,824)				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/11/2026	03/11/2027	2,818	735,741	261.13		17,511		739		739	(11,664)		(5,107)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/11/2026	03/11/2027	200	498,983	2490.75		11,127		5,181		5,181	(2,701)		(3,245)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/11/2026	03/10/2028	229	570,680	2490.75		17,805		11,764		11,764	(3,445)		(2,597)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	3,049	991,570	325.25		22,409		1,356		1,356	(14,518)		(6,536)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/11/2026	03/11/2027	4,085	1,058,583	259.15		22,760		12,423		12,423	(3,699)		(6,638)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2026	03/11/2027	8,786	9,524,073	1084.06		201,625		256,204		256,204	113,387		(58,807)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2026	03/10/2028	757	820,837	1084.06		23,574		28,613		28,613	8,476		(3,438)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2026	03/11/2027	3,654	4,112,250	1125.52		119,461		159,377		159,377	74,759		(34,843)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2026	03/10/2028	1,046	1,177,787	1125.52		46,534		58,837		58,837	19,089		(6,786)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	1,295	394,391	304.59		12,187		35,732		35,732	27,099		(3,554)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/11/2026	03/11/2027	1,264	1,456,410	1151.96		55,048		92,897		92,897	53,905		(16,056)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/11/2026	03/10/2028	2,037	2,346,105	1151.96		189,937		290,556		290,556	128,319		(27,699)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/11/2026	03/11/2027	163	1,565,966	9610.28		76,158		109,456		109,456	55,511		(22,213)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/11/2026	03/10/2028	148	1,417,714	9610.28		115,039		153,020		153,020	54,757		(16,776)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/11/2026	03/11/2031	221	2,121,903	9610.28		302,371		359,166		359,166	74,433		(17,638)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/11/2026	03/11/2027	46	439,173	9610.28		15,459		22,893		22,893	11,943		(4,509)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	1,404	975,422	694.59		30,747		39,921		39,921	18,142		(8,968)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/11/2026	03/10/2028	958	665,489	694.59		54,054		64,830		64,830	18,659		(7,883)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/11/2026	03/11/2031	1,557	1,081,224	694.59		147,587		158,614		158,614	19,636		(8,609)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	577	400,504	694.59		14,018		19,509		19,509	9,580		(4,088)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	915	6,202,625	6775.8		134,586		236,605		236,605	141,273		(39,254)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2026	03/11/2027	7,579	51,355,162	6775.8		1,563,824		2,311,985		2,311,985	1,204,276		(456,115)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2026	03/10/2028	148	1,000,007	6775.8		111,846		163,533		163,533	67,998		(16,311)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2026	03/11/2031	115	777,483	6775.8		190,966		254,100		254,100	74,274		(11,140)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/11/2026	03/11/2027	3,985	27,004,111	6775.8		308,150		769,424		769,424	551,150		(89,877)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/11/2026	03/11/2027	118	801,596	6775.8		45,692		29,081		29,081	(3,284)		(13,327)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2026	03/11/2027	143	968,673	6775.8		9,929		12,801		12,801	5,768		(2,896)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/11/2027	945	3,506,335	3709.88		52,946		31,698		31,698	(5,805)		(15,443)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/11/2027	4,400	8,006,565	1819.56		163,219		100,642		100,642	(14,971)		(47,605)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/10/2028	913	1,661,640	1819.56		50,182		41,749		41,749	(1,114)		(7,318)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/11/2026	03/11/2027	22	1,060,667	47417.27		25,697		41,249		41,249	23,047		(7,495)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/11/2026	03/11/2027	2	118,256	47417.27		4,470		5,624		5,624	2,458		(1,304)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	4,919	1,124,762	228.67		25,082		225		225	(17,541)		(7,316)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2026	03/10/2028	2,573	588,257	228.67		17,824		1,971		1,971	(13,254)		(2,599)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	2,897	750,852	259.21		17,870		1,200		1,200	(11,458)		(5,212)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2026	03/10/2028	1,446	374,806	259.21		12,556		3,305		3,305	(7,420)		(1,831)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	508	1,256,391	2471.7		28,018		17,289		17,289	(2,556)		(8,172)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2026	03/10/2028	735	1,816,067	2471.7		56,661		43,501		43,501	(4,898)		(8,263)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/12/2026	03/12/2027	2,595	841,833	324.36		19,025		1,361		1,361	(12,116)		(5,549)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/12/2026	03/10/2028	1,769	573,858	324.36		17,962		4,304		4,304	(11,039)		(2,619)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/12/2026	03/12/2027	5,341	1,370,496	256.59		29,466		23,469		23,469	2,598		(8,594)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/12/2026	03/10/2028	1,714	439,814	256.59		12,623		11,089		11,089	307		(1,841)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/12/2026	03/12/2027	2,264	2,436,564	1076.23		51,558		78,908		78,908	42,388		(15,038)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/12/2026	03/10/2028	490	527,602	1076.23		15,132		20,748		20,748	7,823		(2,207)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/12/2026	03/12/2027	3,582	3,992,718	1114.56		115,949		185,159		185,159	103,029		(33,818)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/12/2026	03/10/2028	727	810,505	1114.56		31,983		45,543		45,543	18,224		(4,664)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/12/2026	03/12/2027	916	1,041,706	1137.44		53,299		99,315		99,315	61,561		(15,546)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/12/2026	03/10/2028	541	615,009	1137.44		50,615		83,269		83,269	40,035		(7,381)				0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/12/2026	03/12/2027	157	178,355	1137.44		5,404		9,444		9,444	5,616		(1,576)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	690	473,878	687.21		29,949		40,189		40,189	18,976		(8,735)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1,106	760,197	687.21		18,245		26,660		26,660	13,736		(5,321)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/12/2026	03/12/2027	521	380,564	730.14		8,677		11,590		11,590	5,444		(2,531)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/12/2026	03/10/2028	498	363,673	730.14		27,057		33,148		33,148	10,036		(3,946)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/12/2026	03/12/2027	781	5,210,929	6672.62		108,195		203,966		203,966	127,328		(31,557)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/12/2026	03/12/2027	6,654	44,400,927	6672.62		1,304,038		2,009,125		2,009,125	1,085,432		(380,344)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/12/2026	03/10/2028	185	1,237,598	6672.62		55,230		70,099		70,099	22,923		(8,054)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/12/2026	03/12/2027	3,057	20,395,017	6672.62		206,327		660,707		660,707	514,558		(60,179)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	59	393,487	6672.62		26,234		25,424		25,424	6,842		(7,652)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	122	816,670	6672.62		8,330		10,939		10,939	5,038		(2,430)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/12/2026	03/12/2027	1,053	3,887,545	3690.99		70,425		53,804		53,804	3,920		(20,541)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/12/2026	03/12/2027	4,000	7,241,287	1810.11		136,307		102,808		102,808	6,257		(39,756)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/12/2026	03/10/2028	979	1,772,714	1810.11		54,600		49,196		49,196	2,559		(7,962)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	22	1,045,558	46677.85		10,973		16,439		16,439	8,667		(3,200)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	54	2,532,099	46677.85		46,322		57,532		57,532	24,720		(13,511)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	10,004	2,285,010	228.42		50,956		498		498	(35,596)		(14,862)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2027	8,886	2,029,708	228.42		45,465		470		470	(31,735)		(13,261)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/13/2028	4,230	966,288	228.42		29,375		3,381		3,381	(21,710)		(4,284)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2028	4,023	918,891	228.42		27,934		3,235		3,235	(20,626)		(4,074)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	4,352	1,125,085	258.52		26,665		2,100		2,100	(16,787)		(7,777)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	704	1,739,679	2469.63		38,621		24,640		24,640	(2,716)		(11,264)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2027	189	466,857	2469.63		10,411		6,669		6,669	(705)		(3,037)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/13/2028	648	1,600,111	2469.63		49,923		39,045		39,045	(3,598)		(7,281)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/14/2028	677	1,671,075	2469.63		52,138		40,811		40,811	(3,723)		(7,603)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2028	598	1,475,678	2469.63		46,189		36,070		36,070	(3,383)		(6,736)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	5,463	1,769,649	323.91		39,817		3,091		3,091	(25,113)		(11,613)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	5,346	1,731,715	323.91		39,137		3,120		3,120	(24,602)		(11,415)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/13/2026	03/14/2028	2,179	705,875	323.91		22,094		5,527		5,527	(13,345)		(3,222)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2028	2,926	947,608	323.91		29,755		7,432		7,432	(17,984)		(4,339)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	12,147	3,112,775	256.27		66,925		55,737		55,737	8,332		(19,520)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/13/2026	03/15/2027	8,401	2,152,898	256.27		46,287		38,762		38,762	5,976		(13,500)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/13/2026	03/13/2028	1,874	480,333	256.27		13,786		12,461		12,461	686		(2,010)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/13/2026	03/14/2028	2,187	560,577	256.27		16,089		14,551		14,551	809		(2,346)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/13/2026	03/15/2028	5,300	1,358,307	256.27		38,983		35,279		35,279	1,981		(5,685)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2026	03/12/2027	10,619	11,402,465	1073.75		240,934		390,203		390,203	219,541		(70,272)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2026	03/15/2027	1,784	1,915,250	1073.75		40,622		65,678		65,678	36,904		(11,848)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2026	03/13/2028	1,808	1,941,634	1073.75		55,725		79,323		79,323	31,725		(8,127)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2026	03/15/2028	733	787,376	1073.75		22,629		32,189		32,189	12,860		(3,300)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2026	03/12/2027	4,035	4,481,599	1110.79		129,966		220,256		220,256	128,196		(37,907)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2026	03/13/2028	875	971,497	1110.79		38,355		56,840		56,840	24,079		(5,593)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/13/2026	03/12/2027	3,021	911,362	301.63		28,161		91,815		91,815	71,868		(8,214)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/13/2026	03/12/2027	476	537,418	1129.75		12,253		21,587		21,587	12,908		(3,574)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/13/2026	03/13/2028	909	1,027,047	1129.75		79,514		133,785		133,785	65,867		(11,596)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/13/2026	03/12/2027	56	530,039	9491.59		18,339		29,853		29,853	16,863		(5,349)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/13/2026	03/13/2028	138	1,305,943	9491.59		107,484		154,183		154,183	62,374		(15,675)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1,728	1,182,030	684.02		36,920		52,558		52,558	26,407		(10,768)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	862	589,925	684.02		20,647		30,780		30,780	16,155		(6,022)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1,165	845,277	725.32		46,117		59,831		59,831	27,165		(13,451)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/13/2026	03/13/2028	369	267,583	725.32		22,049		27,625		27,625	8,792		(3,215)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2026	03/13/2027	717	4,758,551	6632.19		98,592		186,591		186,591	116,755		(28,756)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2026	03/14/2027	741	4,911,449	6632.19		110,526		209,683		209,683	131,394		(32,237)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2026	03/15/2027	568	3,767,099	6632.19		98,388		189,249		189,249	119,558		(28,697)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/13/2026	03/12/2027	12,318	81,696,561	6632.19		2,775,337		4,368,038		4,368,038	2,402,174		(809,473)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/13/2026	03/15/2027	5,756	38,173,326	6632.19		1,168,862		1,828,793		1,828,793	1,000,848		(340,918)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/13/2026	03/13/2028	603	4,000,978	6632.19		315,650		453,308		453,308	183,690		(46,032)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/13/2026	03/14/2028	312	2,071,097	6632.19		76,360		97,834		97,834	32,610		(11,136)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2026	03/13/2027	3,198	21,210,025	6632.19		218,568		536,662		536,662	381,843		(63,749)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2026	03/14/2027	4,034	26,753,755	6632.19		295,631		615,282		615,282	405,877		(86,226)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2026	03/15/2027	2,754	18,267,361	6632.19		187,655		482,088		482,088	349,166		(54,733)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/13/2026	03/14/2027	56	371,390	6632.19		24,140		22,112		22,112	5,013		(7,041)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2026	03/12/2027	612	4,058,433	6632.19		41,315		54,628		54,628	25,363		(12,050)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2026	03/15/2027	131	868,513	6632.19		8,833		11,672		11,672	5,415		(2,576)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2026	03/12/2027	2,677	9,888,212	3693.5		176,553		134,097		134,097	9,038		(51,495)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2026	03/15/2027	608	2,247,462	3693.5		36,260		26,466		26,466	782		(10,576)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2026	03/12/2027	6,804	12,322,835	1811.15		239,704		178,603		178,603	8,812		(69,914)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2026	03/15/2027	3,404	6,165,698	1811.15		117,243		87,562		87,562	4,515		(34,196)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2026	03/13/2028	954	1,728,178	1811.15		52,364		47,572		47,572	2,844		(7,636)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2026	03/14/2028	415	752,264	1811.15		22,794		20,726		20,726	1,257		(3,324)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2026	03/15/2028	832	1,506,792	1811.15		45,806		41,551		41,551	2,425		(6,680)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/13/2026	03/13/2027	38	1,774,660	46558.47		32,417		51,643		51,643	28,681		(9,455)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/13/2026	03/14/2027	20	929,963	46558.47		16,627		26,391		26,391	14,610		(4,850)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/13/2026	03/15/2027	12	575,264	46558.47		13,346		21,917		21,917	12,463		(3,893)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/13/2026	03/12/2027	51	2,354,436	46558.47		37,945		47,355		47,355	20,477		(11,067)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/13/2026	03/15/2027	37	1,708,174	46558.47		36,950		47,414		47,414	21,241		(10,777)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	4,431	1,013,171	228.64		22,594		223		223	(15,781)		(6,590)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/16/2026	03/16/2027	1,113	361,096	324.39		8,161		606		606	(5,175)		(2,380)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/16/2026	03/16/2027	2,216	570,938	257.7		12,275		8,445		8,445	(250)		(3,580)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/16/2026	03/16/2027	517	577,308	1116.97		16,765		25,861		25,861	13,986		(4,890)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2027	1,240	376,244	303.36		11,626		35,658		35,658	27,423		(3,391)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2028	1,168	354,343	303.36		15,945		34,582		34,582	20,961		(2,325)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/16/2026	03/16/2027	595	678,611	1140.75		41,938		78,097		78,097	48,390		(12,232)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/16/2026	03/16/2028	1,152	1,313,844	1140.75		94,233		150,666		150,666	70,175		(13,742)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2026	03/14/2031	71	679,385	9547.3		96,744		118,245		118,245	27,144		(5,643)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2027	1,421	979,235	688.97		37,071		47,823		47,823	21,564		(10,812)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2028	1,106	762,021	688.97		64,783		82,246		82,246	26,910		(9,448)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/16/2026	03/16/2027	504	3,374,954	6699.38		85,192		163,195		163,195	102,850		(24,848)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/16/2026	03/16/2027	3,734	25,018,371	6699.38		689,081		1,018,047		1,018,047	529,948		(200,982)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/16/2026	03/16/2027	2,841	19,036,250	6699.38		220,857		522,656		522,656	366,215		(64,417)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	66	439,704	6699.38		26,576		22,334		22,334	3,510		(7,751)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2027	339	2,269,030	6699.38		22,940		30,222		30,222	13,973		(6,691)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/16/2026	03/16/2027	834	3,086,509	3701.04		58,154		42,781		42,781	1,588		(16,962)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2026	03/16/2027	1,463	2,655,082	1814.28		43,174		31,586		31,586	1,005		(12,592)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2026	03/16/2028	382	693,223	1814.28		19,740		17,286		17,286	425		(2,879)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/16/2026	03/16/2027	22	1,034,408	46946.41		22,387		34,974		34,974	19,117		(6,529)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/16/2026	03/16/2027	34	1,608,260	46946.41		31,824		39,542		39,542	17,000		(9,282)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2027	6,318	1,445,278	228.75		32,230		313		313	(22,517)		(9,400)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2027	2,627	683,665	260.23		16,203		919		919	(10,558)		(4,726)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2026	03/17/2027	285	709,610	2488.45		15,824		7,800		7,800	(3,409)		(4,615)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/17/2026	03/17/2027	3,984	1,293,161	324.58		29,225		2,123		2,123	(18,579)		(8,524)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/17/2026	03/17/2027	4,516	1,165,715	258.14		25,063		16,208		16,208	(1,545)		(7,310)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/17/2026	03/17/2027	5,297	5,715,524	1079.04		120,940		174,352		174,352	88,686		(35,274)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/17/2026	03/17/2028	363	391,875	1079.04		11,251		14,808		14,808	5,198		(1,641)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/17/2026	03/17/2027	1,697	1,898,470	1118.65		55,132		82,879		82,879	43,827		(16,080)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/17/2026	03/17/2027	1,530	1,753,514	1146.12		67,034		116,659		116,659	69,176		(19,552)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/17/2026	03/17/2028	460	527,248	1146.12		43,445		68,566		68,566	31,457		(6,336)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2026	03/17/2027	139	1,335,180	9578.41		60,043		89,618		89,618	47,087		(17,513)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2026	03/17/2028	16	157,409	9578.41		9,917		13,327		13,327	4,857		(1,446)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2026	03/17/2031	81	774,233	9578.41		110,328		133,021		133,021	29,129		(6,436)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2026	03/17/2027	44	418,096	9578.41		14,717		21,947		21,947	11,522		(4,292)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2026	03/17/2027	1,170	807,084	690.02		24,446		32,911		32,911	15,595		(7,130)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2026	03/17/2028	873	602,447	690.02		35,682		43,460		43,460	12,982		(5,204)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2026	03/17/2027	1,085	748,701	690.02		26,205		37,379		37,379	18,817		(7,643)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/17/2026	03/17/2027	1,021	750,074	734.64		36,424		42,864		42,864	17,064		(10,624)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/17/2026	03/17/2027	777	5,215,224	6716.09		115,276		216,216		216,216	134,563		(33,622)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	6,759	45,397,249	6716.09		1,603,873		2,426,511		2,426,511	1,290,435		(467,796)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2028	192	1,290,040	6716.09		103,804		149,160		149,160	60,494		(15,138)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2031	60	401,781	6716.09		106,243		140,533		140,533	40,488		(6,198)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/17/2026	03/17/2027	3,927	26,371,902	6716.09		310,472		777,931		777,931	558,014		(90,554)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/17/2026	03/17/2027	117	782,575	6716.09		46,955		38,745		38,745	5,485		(13,695)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2026	03/17/2027	448	3,011,923	6716.09		30,420		40,006		40,006	18,458		(8,873)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/17/2026	03/17/2027	1,205	4,460,118	3701.49		69,113		47,771		47,771	(1,184)		(20,158)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2026	03/17/2027	3,414	6,194,162	1814.3		126,092		87,394		87,394	(1,921)		(36,777)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2026	03/17/2028	562	1,020,245	1814.3		30,913		27,277		27,277	872		(4,508)				0001

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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/17/2026	03/17/2027	10	473,839	46993.26		5,260		7,907		7,907	4,182		(1,534)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/17/2026	03/17/2027	42	1,986,969	46993.26		42,782		52,874		52,874	22,570		(12,478)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	5,324	1,212,031	227.67		27,028		378		378	(18,767)		(7,883)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/17/2028	1,751	398,567	227.67		12,077		1,562		1,562	(8,754)		(1,761)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1,608	416,013	258.67		9,860		802		802	(6,182)		(2,876)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/17/2028	1,452	375,662	258.67		12,585		3,547		3,547	(7,202)		(1,835)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	361	893,788	2475.13		19,931		11,936		11,936	(2,182)		(5,813)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/17/2028	159	394,641	2475.13		12,313		9,263		9,263	(1,254)		(1,796)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/18/2026	03/18/2027	1,806	585,464	324.12		13,173		1,050		1,050	(8,281)		(3,842)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/18/2026	03/17/2028	1,291	418,322	324.12		13,093		3,238		3,238	(7,946)		(1,909)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/18/2026	03/18/2027	3,967	1,019,358	256.93		21,916		16,861		16,861	1,337		(6,392)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/18/2026	03/17/2028	2,674	686,977	256.93		19,716		16,917		16,917	77		(2,875)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2026	03/18/2027	10,507	11,274,196	1073.05		237,886		393,326		393,326	224,824		(69,383)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2026	03/17/2028	695	746,219	1073.05		21,342		30,844		30,844	12,615		(3,112)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2026	03/18/2027	4,257	4,725,779	1110.13		137,048		235,515		235,515	138,440		(39,972)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2026	03/17/2028	952	1,056,479	1110.13		41,520		62,318		62,318	26,853		(6,055)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/18/2026	03/18/2027	2,319	700,563	302.07		21,647		69,509		69,509	54,176		(6,314)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/18/2026	03/17/2028	1,742	526,053	302.07		23,672		53,310		53,310	33,090		(3,452)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/18/2026	03/18/2027	1,712	1,935,196	1130.23		68,389		128,441		128,441	79,999		(19,947)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/18/2026	03/17/2028	428	484,082	1130.23		18,589		28,386		28,386	12,509		(2,711)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	185	1,750,968	9471.62		63,039		103,835		103,835	59,182		(18,386)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/17/2028	59	555,667	9471.62		49,566		72,600		72,600	30,263		(7,228)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	669	456,320	682.25		16,108		23,764		23,764	12,354		(4,698)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/17/2028	980	668,661	682.25		58,642		79,355		79,355	29,265		(8,552)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2031	669	456,249	682.25		62,324		72,267		72,267	13,579		(3,636)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1,511	1,031,184	682.25		38,669		57,864		57,864	30,473		(11,279)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/18/2026	03/18/2027	680	491,199	722.31		9,382		13,219		13,219	6,574		(2,736)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/18/2026	03/17/2028	560	404,563	722.31		15,535		19,981		19,981	6,712		(2,266)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/18/2026	03/18/2027	795	5,264,757	6624.7		124,291		247,948		247,948	159,908		(36,252)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/18/2026	03/18/2027	7,583	50,234,368	6624.7		1,545,218		2,419,527		2,419,527	1,324,997		(450,689)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/18/2026	03/17/2028	202	1,339,074	6624.7		112,111		175,090		175,090	79,329		(16,350)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2026	03/18/2027	3,417	22,637,810	6624.7		230,653		689,385		689,385	526,005		(67,274)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/18/2026	03/18/2027	459	3,039,267	6624.7		30,089		40,816		40,816	19,503		(8,776)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/18/2026	03/18/2027	1,082	3,975,507	3673.96		57,462		50,792		50,792	10,090		(16,760)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2026	03/18/2027	5,832	10,500,712	1800.62		217,576		191,119		191,119	37,002		(63,460)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2026	03/17/2028	2,046	3,683,397	1800.62		111,607		113,236		113,236	17,905		(16,276)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/18/2026	03/18/2027	26	1,212,608	46225.15		29,344		48,734		48,734	27,949		(8,559)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/18/2026	03/18/2027	15	685,603	46225.15		17,414		22,477		22,477	10,142		(5,079)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	4,154	938,853	226.01		20,936		495		495	(14,335)		(6,106)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2028	1,605	362,647	226.01		10,952		1,768		1,768	(7,587)		(1,597)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	2,836	733,573	258.65		17,386		1,436		1,436	(10,879)		(5,071)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2028	1,512	391,164	258.65		13,065		3,701		3,701	(7,459)		(1,905)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	434	1,073,343	2471.18		23,828		15,181		15,181	(1,697)		(6,950)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2028	1,008	2,490,468	2471.18		77,454		60,259		60,259	(5,899)		(11,295)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/19/2026	03/19/2027	3,613	1,169,186	323.58		26,307		2,315		2,315	(16,318)		(7,673)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/19/2026	03/17/2028	1,222	395,296	323.58		12,333		3,193		3,193	(7,341)		(1,799)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/19/2026	03/19/2027	6,896	1,768,813	256.51		38,029		31,033		31,033	4,095		(11,092)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/19/2026	03/17/2028	5,687	1,458,860	256.51		41,723		37,179		37,179	1,540		(6,085)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2026	03/19/2027	4,668	5,002,466	1071.72		105,552		179,668		179,668	104,902		(30,786)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2026	03/17/2028	1,784	1,912,173	1071.72		54,497		80,596		80,596	34,047		(7,947)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2026	03/19/2027	2,786	3,088,019	1108.26		89,244		158,328		158,328	95,114		(26,029)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/19/2026	03/19/2027	321	361,889	1127.25		6,912		12,025		12,025	7,129		(2,016)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/19/2026	03/17/2028	698	786,585	1127.25		48,411		81,088		81,088	39,737		(7,060)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1,622	1,104,423	680.71		30,062		42,422		42,422	21,128		(8,768)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1,704	1,160,073	680.71		23,201		34,995		34,995	18,561		(6,767)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/19/2026	03/17/2028	527	379,458	720.04		14,571		18,969		18,969	6,522		(2,125)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/19/2026	03/19/2027	747	4,932,639	6606.49		109,708		214,907		214,907	137,197		(31,998)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/19/2026	03/19/2027	6,743	44,549,837	6606.49		1,451,592		2,339,495		2,339,495	1,311,284		(423,381)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/19/2026	03/17/2028	165	1,090,910	6606.49		57,470		87,226		87,226	38,137		(8,381)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/19/2026	03/19/2031	16	104,359	6606.49		21,792		25,067		25,067	4,546		(1,271)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/19/2026	03/19/2027	2,645	17,477,429	6606.49		186,061		535,500		535,500	403,707		(54,268)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	76	503,907	6606.49		33,747		34,735		34,735	10,831		(9,843)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	299	1,974,845	6606.49		19,274		26,564		26,564	12,911		(5,622)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2026	03/19/2027	1,377	5,048,126	3665.19		95,033		93,109		93,109	25,793		(27,718)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/19/2026	03/19/2027	3,009	5,404,620	1796.13		104,651		100,935		100,935	26,807		(30,523)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/19/2026	03/17/2028	883	1,585,457	1796.13		47,881		50,958		50,958	10,060		(6,983)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	29	1,334,264	46021.43		17,994		30,033		30,033	17,287		(5,248)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	46	2,131,299	46021.43		42,650		54,981		54,981	24,771		(12,440)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	16,315	3,671,800	225.06		81,514		2,557		2,557	(55,182)		(23,775)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2027	8,281	1,863,817	225.06		41,750		1,355		1,355	(28,217)		(12,177)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2026	03/20/2028	1,769	398,152	225.06		12,024		2,208		2,208	(8,063)		(1,754)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2026	03/21/2028	3,431	772,281	225.06		23,323		4,293		4,293	(15,629)		(3,401)				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2026	03/19/2027	3,727	956,034	256.52		22,658		2,918		2,918	(13,132)		(6,609)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2026	03/21/2028	4,619	1,184,798	256.52		39,572		13,881		13,881	(19,920)		(5,771)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2026	03/19/2027	716	1,756,677	2451.97		38,998		31,969		31,969	4,345		(11,374)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2026	03/22/2027	433	1,062,581	2451.97		23,696		19,460		19,460	2,675		(6,911)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2026	03/21/2028	670	1,641,733	2451.97		51,058		46,014		46,014	2,402		(7,446)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2026	03/22/2028	478	1,173,239	2451.97		36,488		32,907		32,907	1,740		(5,321)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	14,544	3,709,324	255.04		79,380		78,676		78,676	22,449		(23,152)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2027	8,541	2,178,367	255.04		46,835		46,399		46,399	13,225		(13,660)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/20/2026	03/21/2028	2,051	522,984	255.04		14,905		15,014		15,014	2,283		(2,174)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2028	2,560	652,954	255.04		18,674		18,755		18,755	2,804		(2,723)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/20/2026	03/19/2027	12,532	13,353,835	1065.58		281,499		543,954		543,954	344,559		(82,104)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/20/2026	03/22/2027	974	1,037,470	1065.58		21,953		42,314		42,314	26,764		(6,403)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/20/2026	03/20/2028	551	586,631	1065.58		16,754		27,029		27,029	12,718		(2,443)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/20/2026	03/21/2028	1,933	2,059,363	1065.58		58,877		94,910		94,910	44,619		(8,586)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/20/2026	03/22/2028	1,017	1,083,536	1065.58		30,989		49,949		49,949	23,480		(4,519)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/20/2026	03/19/2027	4,499	4,947,512	1099.72		143,132		286,584		286,584	185,199		(41,747)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/20/2026	03/20/2028	406	446,388	1099.72		17,543		29,279		29,279	14,294		(2,558)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/20/2026	03/19/2027	2,325	700,117	301.18		21,634		71,607		71,607	56,283		(6,310)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1,706	1,899,013	1113		78,098		163,377		163,377	108,057		(22,779)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/20/2026	03/20/2028	596	663,856	1113		54,702		101,313		101,313	54,589		(7,977)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2026	03/19/2027	80	752,437	9353.4		26,034		43,363		43,363	24,922		(7,593)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2026	03/20/2028	44	413,179	9353.4		29,005		42,200		42,200	17,425		(4,230)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2026	03/20/2031	156	1,455,321	9353.4		207,383		264,658		264,658	69,372		(12,097)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2026	03/19/2027	45	416,661	9353.4		14,666		22,985		22,985	12,596		(4,278)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/20/2026	03/19/2027	2,486	1,668,603	671.27		65,696		105,310		105,310	58,776		(19,161)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/20/2026	03/20/2028	315	211,269	671.27		14,747		20,979		20,979	8,383		(2,151)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/20/2026	03/19/2027	2,558	1,717,295	671.27		34,346		54,534		54,534	30,206		(10,018)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1,874	1,332,109	710.85		55,896		86,126		86,126	46,533		(16,303)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2026	03/20/2028	450	319,757	710.85		23,790		33,685		33,685	13,364		(3,469)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWID171265Z06	03/20/2026	03/20/2027	848	5,514,522	6506.48		117,972		243,619		243,619	160,055		(34,408)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWID171265Z06	03/20/2026	03/21/2027	827	5,381,649	6506.48		138,115		291,838		291,838	194,007		(40,284)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWID171265Z06	03/20/2026	03/22/2027	751	4,885,781	6506.48		112,748		234,282		234,282	154,419		(32,885)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2026	03/19/2027	14,852	96,636,549	6506.48		3,178,389		5,181,172		5,181,172	2,929,813		(927,030)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2026	03/22/2027	5,119	33,308,168	6506.48		1,234,333		2,067,247		2,067,247	1,192,927		(360,014)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2026	03/20/2028	421	2,738,498	6506.48		164,943		242,582		242,582	101,693		(24,054)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2026	03/21/2028	183	1,188,371	6506.48		63,103		82,194		82,194	28,294		(9,202)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2026	03/20/2027	3,391	22,062,992	6506.48		239,914		733,684		733,684	563,745		(69,975)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2026	03/21/2027	3,242	21,093,342	6506.48		214,303		772,054		772,054	620,256		(62,505)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2026	03/22/2027	2,898	18,855,079	6506.48		210,390		669,210		669,210	520,184		(61,364)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2026	03/20/2027	53	344,595	6506.48		20,848		17,703		17,703	2,935		(6,081)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2026	03/21/2027	127	825,511	6506.48		41,276		28,300		28,300	(937)		(12,039)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2026	03/22/2027	46	301,603	6506.48		20,087		18,907		18,907	4,679		(5,859)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/20/2026	03/19/2027	563	3,664,572	6506.48		37,104		49,825		49,825	23,543		(10,822)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/20/2026	03/22/2027	207	1,344,413	6506.48		13,612		18,252		18,252	8,610		(3,970)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	2,741	9,988,681	3644.1		180,435		206,802		206,802	78,994		(52,627)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2026	03/22/2027	1,052	3,832,755	3644.1		61,572		70,434		70,434	26,820		(17,959)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2026	03/19/2027	7,367	13,155,328	1785.61		251,142		289,746		289,746	111,854		(73,250)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2026	03/22/2027	2,649	4,729,936	1785.61		88,205		102,088		102,088	39,609		(25,727)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2026	03/20/2028	1,314	2,347,173	1785.61		70,650		83,681		83,681	23,335		(10,303)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2026	03/21/2028	954	1,703,738	1785.61		51,453		60,781		60,781	16,832		(7,504)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2026	03/22/2028	530	946,954	1785.61		28,598		33,805		33,805	9,377		(4,171)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/20/2026	03/20/2027	33	1,492,500	45577.47		32,493		53,469		53,469	30,453		(9,477)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/20/2026	03/21/2027	21	952,785	45577.47		11,863		17,406		17,406	9,003		(3,460)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/20/2026	03/22/2027	13	581,211	45577.47		13,542		22,422		22,422	12,830		(3,950)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/20/2026	03/19/2027	82	3,737,405	45577.47		69,920		93,487		93,487	43,960		(20,393)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/20/2026	03/22/2027	27	1,246,467	45577.47		25,852		34,307		34,307	15,995		(7,540)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/23/2026	03/23/2027	5,306	1,192,606	224.76		26,595		957		957	(17,881)		(7,757)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/23/2026	03/23/2027	198	487,783	2462.36		10,829		7,842		7,842	172		(3,158)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/23/2026	03/19/2027	9,349	3,020,127	323.05		67,651		6,523		6,523	(41,396)		(19,731)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/23/2026	03/23/2027	5,061	1,634,955	323.05		36,786		3,662		3,662	(22,395)		(10,729)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/23/2026	03/23/2028	2,917	942,305	323.05		29,400		8,014		8,014	(17,098)		(4,287)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/23/2026	03/23/2027	3,965	1,016,430	256.33		21,853		18,414		18,414	2,935		(6,374)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/23/2026	03/23/2027	711	786,787	1105.85		22,738		41,878		41,878	25,771		(6,632)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/23/2026	03/23/2027	387	431,822	1116.95		26,687		58,348		58,348	39,445		(7,784)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/23/2026	03/23/2028	752	839,787	1116.95		63,296		112,506		112,506	58,440		(9,231)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/23/2026	03/23/2027	42	394,309	9423.8		24,960		41,846		41,846	24,166		(7,280)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/23/2026	03/23/2028	50	470,948	9423.8		42,009		63,626		63,626	27,744		(6,126)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/23/2026	03/21/2031	41	384,250	9423.8		54,717		70,590		70,590	19,065		(3,192)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/23/2026	03/23/2027	917	621,280	677.59		21,931		33,631		33,631	18,096		(6,397)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/23/2026	03/23/2027	2,032	1,376,632	677.59		27,533		42,084		42,084	22,582		(8,030)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/23/2026	03/23/2027	590	422,360	715.9		8,067		11,806		11,806	6,092		(2,353)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/23/2026	03/23/2028	809	578,869	715.9		43,149		58,752		58,752	21,896		(6,293)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/23/2026	03/23/2027	603	3,970,040	6581		107,790		221,018		221,018	144,667		(31,439)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/23/2026	03/23/2027	4,897	32,224,469	6581		1,043,336		1,599,063		1,599,063	860,033		(304,306)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/23/2026	03/23/2028	57	375,106	6581		23,510		30,845		30,845	10,763		(3,429)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/23/2026	03/23/2027	2,552	16,797,974	6581		181,558		453,066		453,066	324,463		(52,954)				0001

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)
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2026	03/23/2027	84	553,481	6581		33,762		25,628		25,628	1,713		(9,847)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/23/2026	03/23/2027	270	1,779,018	6581		18,004		23,950		23,950	11,197		(5,251)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/23/2026	03/23/2027	976	3,571,252	3660		59,706		62,050		62,050	19,758		(17,414)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2026	03/23/2027	820	1,470,210	1792.84		23,075		24,444		24,444	8,099		(6,730)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	31	1,452,122	46208.47		26,575		33,389		33,389	14,565		(7,751)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2027	2,856	640,541	224.31		14,284		590		590	(9,528)		(4,166)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2027	644	1,585,213	2461.35		35,192		25,885		25,885	957		(10,264)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2028	207	510,348	2461.35		15,872		13,376		13,376	(181)		(2,315)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/24/2026	03/24/2027	1,667	538,116	322.81		12,108		1,263		1,263	(7,313)		(3,531)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/24/2026	03/24/2027	2,816	719,080	255.37		15,460		14,752		14,752	3,801		(4,509)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2026	03/24/2027	4,109	4,389,567	1068.28		92,620		169,776		169,776	104,170		(27,014)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2026	03/24/2028	780	833,781	1068.28		23,763		37,011		37,011	16,714		(3,465)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2026	03/24/2027	797	879,423	1103.78		25,415		48,237		48,237	30,235		(7,413)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2026	03/24/2028	339	374,241	1103.78		14,670		23,598		23,598	11,067		(2,139)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/24/2026	03/24/2027	1,459	1,615,868	1107.22		68,680		149,741		149,741	101,093		(20,032)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/24/2026	03/24/2028	3,681	4,075,576	1107.22		313,140		588,134		588,134	320,661		(45,666)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2027	218	2,045,599	9387.63		88,609		152,895		152,895	90,130		(25,844)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2028	51	478,479	9387.63		42,728		66,163		66,163	29,666		(6,231)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2031	168	1,572,679	9387.63		224,107		293,510		293,510	82,476		(13,073)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2027	102	960,648	9387.63		33,815		53,842		53,842	29,890		(9,863)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2027	1,438	971,297	675.62		53,151		83,139		83,139	45,490		(15,502)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2028	1,888	1,275,324	675.62		105,715		150,560		150,560	60,261		(15,417)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2031	1,452	981,337	675.62		134,051		161,920		161,920	35,689		(7,820)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2027	1,142	771,716	675.62		15,434		23,822		23,822	12,889		(4,502)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	921	6,038,624	6556.37		135,269		269,246		269,246	173,431		(39,454)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/24/2026	03/24/2027	6,635	43,504,346	6556.37		1,467,106		2,290,743		2,290,743	1,251,543		(427,906)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/24/2026	03/24/2028	117	768,171	6556.37		58,674		78,807		78,807	28,689		(8,557)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/24/2026	03/24/2031	61	401,125	6556.37		105,146		149,886		149,886	50,873		(6,134)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	2,729	17,891,164	6556.37		189,276		511,538		511,538	377,467		(55,205)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/24/2026	03/24/2027	293	1,920,224	6556.37		19,221		25,908		25,908	12,293		(5,606)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2026	03/24/2027	1,458	5,341,524	3662.54		93,824		95,040		95,040	28,581		(27,365)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	3,281	5,885,756	1793.9		119,084		119,514		119,514	35,163		(34,733)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2028	1,244	2,231,033	1793.9		66,931		73,662		73,662	16,491		(9,761)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/24/2026	03/24/2027	26	1,217,229	46124.06		22,899		39,031		39,031	22,811		(6,679)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/24/2026	03/24/2027	35	1,633,294	46124.06		35,231		45,968		45,968	21,012		(10,276)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2026	03/25/2027	6,064	1,366,359	225.34		30,470		958		958	(20,625)		(8,887)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2026	03/24/2028	2,293	516,707	225.34		15,605		2,792		2,792	(10,536)		(2,276)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2026	03/25/2027	4,725	1,217,040	257.55		28,844		3,181		3,181	(17,250)		(8,413)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2026	03/24/2028	2,642	680,506	257.55		22,729		7,265		7,265	(12,150)		(3,315)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2026	03/24/2028	1,326	3,270,648	2465.99		101,717		82,798		82,798	(4,085)		(14,834)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/25/2026	03/25/2027	2,314	748,784	323.59		16,848		1,566		1,566	(10,368)		(4,914)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/25/2026	03/24/2028	1,454	470,344	323.59		14,675		3,842		3,842	(8,693)		(2,140)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/25/2026	03/25/2027	4,402	1,128,964	256.45		24,273		20,211		20,211	3,018		(7,080)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/25/2026	03/24/2028	3,269	838,278	256.45		23,975		21,573		21,573	1,095		(3,496)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/25/2026	03/25/2027	11,132	11,914,135	1070.27		251,627		442,647		442,647	264,412		(73,391)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/25/2026	03/24/2028	1,447	1,549,112	1070.27		44,274		66,827		66,827	29,010		(6,457)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/25/2026	03/25/2027	3,002	3,321,756	1106.58		96,264		175,149		175,149	106,961		(28,077)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	3,530	1,066,312	302.04		32,949		105,887		105,887	82,548		(9,610)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/25/2026	03/25/2027	1,819	2,025,270	1113.49		83,938		176,086		176,086	116,629		(24,482)				0001

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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	03/25/2026	03/24/2028	699	778,480	1113.49		46,965		83,123		83,123	43,007		(6,849)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/25/2026	03/25/2027	39	371,627	9429.56		11,595		19,083		19,083	10,870		(3,382)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/25/2026	03/24/2028	40	377,133	9429.56		33,640		50,791		50,791	22,057		(4,906)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/25/2026	03/25/2031	165	1,558,432	9429.56		222,077		285,777		285,777	76,655		(12,954)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/25/2026	03/25/2027	2,496	1,692,283	677.99		69,089		102,524		102,524	53,586		(20,151)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/25/2026	03/24/2028	1,201	814,132	677.99		59,695		82,528		82,528	31,538		(8,706)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/25/2026	03/25/2031	1,476	1,000,476	677.99		136,665		162,761		162,761	34,068		(7,972)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/25/2026	03/25/2027	1,261	854,655	677.99		17,093		26,011		26,011	13,903		(4,985)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	03/25/2026	03/25/2027	1,349	966,247	716.05		39,116		56,824		56,824	29,117		(11,409)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	03/25/2026	03/24/2028	547	392,006	716.05		15,053		19,974		19,974	7,116		(2,195)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	03/25/2026	03/25/2027	560	3,693,818	6591.9		90,808		177,438		177,438	113,116		(26,486)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/25/2026	03/25/2027	6,863	45,238,520	6591.9		1,458,932		2,323,457		2,323,457	1,290,047		(425,522)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/25/2026	03/24/2028	149	980,471	6591.9		40,101		51,178		51,178	16,925		(5,848)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/25/2026	03/25/2027	3,691	24,332,215	6591.9		274,270		705,114		705,114	510,840		(79,995)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/25/2026	03/25/2027	182	1,199,021	6591.9		71,968		56,718		56,718	5,741		(20,991)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	205	1,348,991	6591.9		12,950		18,120		18,120	8,947		(3,777)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/25/2026	03/25/2027	815	2,990,397	3671.31		44,275		40,909		40,909	9,548		(12,913)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/25/2026	03/25/2027	5,772	10,377,588	1798.01		204,882		194,997		194,997	49,872		(59,757)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/25/2026	03/24/2028	1,120	2,014,063	1798.01		61,630		63,880		63,880	11,238		(8,988)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/25/2026	03/25/2027	20	936,679	46429.49		15,161		23,667		23,667	12,927		(4,422)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/25/2026	03/25/2027	38	1,784,477	46429.49		32,641		41,551		41,551	18,431		(9,520)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	4,319	967,445	223.98		21,477		987		987	(14,226)		(6,264)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	2,643	677,406	256.33		16,055		2,257		2,257	(9,115)		(4,683)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/26/2026	03/24/2028	3,675	942,140	256.33		31,373		11,295		11,295	(15,503)		(4,575)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	833	2,042,313	2450.67		45,339		38,244		38,244	6,128		(13,224)				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/26/2026	03/24/2028	665	1,628,634	2450.67		50,488		46,180		46,180	3,055		(7,363)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2026	03/25/2027	4,089	1,318,054	322.36		29,656		3,350		3,350	(17,657)		(8,650)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2026	03/24/2028	2,431	783,763	322.36		24,453		7,042		7,042	(13,845)		(3,566)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/26/2026	03/25/2027	2,855	727,286	254.76		15,564		16,101		16,101	5,077		(4,539)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/26/2026	03/24/2028	5,421	1,380,973	254.76		39,358		40,585		40,585	6,967		(5,740)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/26/2026	03/25/2027	5,308	5,644,703	1063.45		118,539		240,258		240,258	156,293		(34,574)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/26/2026	03/24/2028	1,314	1,397,200	1063.45		39,680		66,391		66,391	32,497		(5,787)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/26/2026	03/25/2027	2,290	2,511,757	1096.76		72,590		151,852		151,852	100,434		(21,172)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/26/2026	03/24/2028	608	667,289	1096.76		26,091		45,106		45,106	22,820		(3,805)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1,353	405,567	299.67		12,532		43,626		43,626	34,749		(3,655)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/26/2026	03/24/2028	917	274,721	299.67		12,362		29,801		29,801	19,241		(1,803)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/26/2026	03/25/2027	1,846	2,015,642	1091.79		77,901		181,257		181,257	126,077		(22,721)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/26/2026	03/24/2028	524	572,042	1091.79		47,079		96,448		96,448	56,235		(6,866)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/26/2026	03/25/2027	86	794,656	9273.61		27,495		49,345		49,345	29,869		(8,019)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/26/2026	03/24/2028	116	1,079,770	9273.61		84,065		136,941		136,941	65,135		(12,259)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/26/2026	03/25/2027	45	413,193	9273.61		14,544		24,004		24,004	13,702		(4,242)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	895	599,472	669.64		37,827		64,389		64,389	37,595		(11,033)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/26/2026	03/24/2028	595	398,461	669.64		34,945		52,988		52,988	23,139		(5,096)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	481	322,345	669.64		13,281		21,145		21,145	11,738		(3,874)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/26/2026	03/25/2027	526	370,136	703.68		9,068		14,463		14,463	8,040		(2,645)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/26/2026	03/26/2027	808	5,235,296	6477.16		132,801		280,331		280,331	186,264		(38,734)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	03/25/2027	7,581	49,104,440	6477.16		1,701,090		2,845,947		2,845,947	1,641,009		(496,151)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	03/24/2028	266	1,721,730	6477.16		177,584		288,160		288,160	136,473		(25,898)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/26/2026	03/26/2027	2,689	17,416,185	6477.16		176,019		428,259		428,259	303,579		(51,339)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/26/2026	03/26/2027	71	457,490	6477.16		27,449		19,657		19,657	214		(8,006)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/26/2026	03/25/2027	198	1,285,145	6477.16		12,826		17,472		17,472	8,387		(3,741)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/26/2026	03/25/2027	1,144	4,194,659	3668.03		78,532		76,492		76,492	20,865		(22,905)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/26/2026	03/25/2027	4,733	8,501,248	1796.21		170,396		165,843		165,843	45,146		(49,699)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2026	03/26/2027	24	1,087,889	45960.11		17,677		27,827		27,827	15,306		(5,156)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2026	03/25/2027	11	498,887	45960.11		6,101		7,379		7,379	3,057		(1,780)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	15,535	3,485,520	224.37		77,379		3,199		3,199	(51,610)		(22,569)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2027	3,897	874,393	224.37		19,586		845		845	(13,029)		(5,713)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/27/2028	3,936	883,102	224.37		26,670		5,426		5,426	(17,354)		(3,889)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/28/2028	3,731	837,117	224.37		25,281		5,155		5,155	(16,439)		(3,687)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	4,608	1,180,678	256.24		27,864		4,004		4,004	(15,733)		(8,127)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/28/2028	3,565	913,460	256.24		30,510		11,118		11,118	(14,942)		(4,449)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	716	1,749,554	2443.23		38,840		35,852		35,852	8,340		(11,328)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2027	334	816,350	2443.23		18,205		16,847		16,847	3,953		(5,310)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/27/2028	401	979,074	2443.23		30,449		29,351		29,351	3,342		(4,441)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/28/2028	667	1,629,773	2443.23		50,686		48,889		48,889	5,595		(7,392)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/27/2026	03/25/2027	10,849	3,487,534	321.47		78,470		10,168		10,168	(45,414)		(22,887)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/27/2026	03/28/2028	2,139	687,771	321.47		21,458		6,653		6,653	(11,676)		(3,129)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2028	1,235	396,937	321.47		12,384		3,846		3,846	(6,733)		(1,806)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	15,147	3,841,127	253.59		82,200		97,522		97,522	39,297		(23,975)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/27/2026	03/29/2027	4,381	1,111,088	253.59		23,888		28,325		28,325	11,404		(6,967)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/27/2026	03/28/2028	5,009	1,270,312	253.59		36,204		40,862		40,862	9,938		(5,280)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/27/2026	03/29/2028	1,541	390,886	253.59		11,179		12,579		12,579	3,030		(1,630)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/27/2026	03/25/2027	12,108	12,805,537	1057.61		268,916		607,673		607,673	417,191		(78,434)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/27/2026	03/27/2028	2,052	2,170,642	1057.61		61,646		111,783		111,783	59,127		(8,990)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/27/2026	03/28/2028	1,140	1,206,200	1057.61		34,377		62,128		62,128	32,765		(5,013)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/27/2026	03/25/2027	4,276	4,651,591	1087.73		133,966		316,296		316,296	221,404		(39,073)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/27/2026	03/25/2027	3,186	946,084	296.93		29,139		111,079		111,079	90,439		(8,499)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1,665	1,791,632	1076.25		71,349		180,412		180,412	129,873		(20,810)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2026	03/27/2028	365	393,331	1076.25		32,410		71,221		71,221	43,537		(4,727)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	45	411,869	9127.25		26,030		55,816		55,816	37,378		(7,592)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/27/2028	128	1,168,213	9127.25		104,321		189,432		189,432	100,324		(15,214)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/27/2031	59	536,140	9127.25		76,400		111,507		111,507	39,564		(4,457)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	3,205	2,119,652	661.4		80,357		139,642		139,642	82,723		(23,437)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/27/2026	03/27/2028	1,484	981,342	661.4		86,162		140,123		140,123	66,527		(12,565)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	2,261	1,495,682	661.4		29,914		49,421		49,421	28,232		(8,725)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1,825	1,264,473	692.68		53,789		98,685		98,685	60,584		(15,689)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2026	03/27/2028	283	196,164	692.68		8,984		13,608		13,608	5,934		(1,310)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2026	03/27/2027	909	5,786,574	6368.85		126,866		293,272		293,272	203,409		(37,003)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2026	03/28/2027	707	4,505,648	6368.85		101,702		220,804		220,804	148,765		(29,663)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2026	03/29/2027	600	3,818,436	6368.85		101,192		220,162		220,162	148,484		(29,514)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	15,640	99,605,648	6368.85		2,972,160		5,024,587		5,024,587	2,919,307		(866,880)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	4,820	30,701,039	6368.85		1,202,657		2,126,758		2,126,758	1,274,876		(350,775)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/27/2026	03/27/2028	73	464,695	6368.85		10,335		13,599		13,599	4,771		(1,507)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/27/2026	03/28/2028	341	2,171,942	6368.85		128,913		209,992		209,992	99,879		(18,800)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2026	03/27/2027	3,362	21,414,992	6368.85		212,124		447,290		447,290	297,036		(61,869)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2026	03/28/2027	3,668	23,361,485	6368.85		247,580		466,958		466,958	291,589		(72,211)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2026	03/29/2027	2,372	15,105,355	6368.85		162,416		193,681		193,681	78,637		(47,371)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2026	03/28/2027	43	274,367	6368.85		18,794		14,373		14,373	1,060		(5,482)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2026	03/29/2027	173	1,099,191	6368.85		65,319		35,095		35,095	(11,173)		(19,051)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2026	03/25/2027	492	3,131,730	6368.85		31,474		42,996		42,996	20,702		(9,180)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2026	03/29/2027	176	1,121,027	6368.85		11,266		15,362		15,362	7,382		(3,286)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/27/2026	03/25/2027	3,240	11,862,314	3660.81		217,362		227,606		227,606	73,642		(63,397)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/27/2026	03/29/2027	932	3,411,453	3660.81		55,319		57,392		57,392	18,208		(16,135)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2026	03/25/2027	8,599	15,412,726	1792.49		285,163		297,036		297,036	95,045		(83,173)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2026	03/29/2027	2,253	4,038,691	1792.49		75,344		78,280		78,280	24,911		(21,975)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2026	03/27/2028	543	973,079	1792.49		28,803		32,638		32,638	8,035		(4,200)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2026	03/28/2028	824	1,477,653	1792.49		43,739		49,597		49,597	12,237		(6,379)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2026	03/29/2028	793	1,420,615	1792.49		42,476		47,715		47,715	11,433		(6,194)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2026	03/27/2027	54	2,425,982	45166.64		39,375		60,172		60,172	32,281		(11,484)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2026	03/28/2027	13	593,671	45166.64		7,132		10,091		10,091	5,040		(2,080)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2026	03/29/2027	22	975,483	45166.64		19,023		29,768		29,768	16,293		(5,548)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2026	03/25/2027	82	3,694,900	45166.64		56,891		79,058		79,058	38,761		(16,593)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2026	03/29/2027	45	2,024,220	45166.64		44,926		67,924		67,924	36,101		(13,103)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2027	3,714	836,036	225.08		18,644		675		675	(12,531)		(5,438)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/30/2026	03/30/2027	1,751	563,674	321.97		12,683		1,584		1,584	(7,400)		(3,699)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/30/2026	03/30/2027	2,937	745,381	253.78		16,026		18,611		18,611	7,259		(4,674)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/30/2026	03/30/2027	351	381,133	1086.11		11,015		26,476		26,476	18,674		(3,213)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/30/2026	03/30/2028	396	430,617	1086.11		16,923		32,275		32,275	17,819		(2,468)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/30/2026	03/30/2028	662	707,329	1068.9		58,284		132,431		132,431	82,646		(8,500)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2027	106	966,074	9071.63		53,338		116,613		116,613	78,831		(15,557)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	581	3,682,752	6343.72		93,179		210,664		210,664	144,663		(27,177)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/30/2026	03/30/2027	4,461	28,298,632	6343.72		852,278		1,385,797		1,385,797	782,100		(248,581)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/30/2026	03/30/2027	2,242	14,224,819	6343.72		161,926		291,156		291,156	176,458		(47,228)				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	03/30/2026	03/30/2027	224	1,421,837	6343.72		14,062		19,516		19,516	9,556		(4,101)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/30/2026	03/30/2027	793	2,903,194	3661.53		45,226		47,475		47,475	15,440		(13,191)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/30/2026	03/30/2027	1,327	2,378,997	1792.28		36,242		38,632		38,632	12,961		(10,570)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2027	8	364,108	45216.14		4,108		6,180		6,180	3,271		(1,198)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2027	36	1,609,584	45216.14		28,436		37,754		37,754	17,612		(8,294)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	3,366	759,869	225.77		16,945		513		513	(11,489)		(4,942)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	161	395,776	2456.23		8,826		7,005		7,005	753		(2,574)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2028	236	580,313	2456.23		18,106		15,880		15,880	414		(2,640)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/31/2026	03/31/2028	1,286	414,629	322.45		12,978		3,740		3,740	(7,345)		(1,893)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/31/2026	03/31/2027	2,345	598,143	255.1		12,860		12,807		12,807	3,697		(3,751)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/31/2026	03/31/2027	9,726	10,357,217	1064.87		218,952		429,922		429,922	274,831		(63,861)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/31/2026	03/31/2028	643	684,439	1064.87		19,609		31,939		31,939	15,189		(2,860)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/31/2026	03/31/2027	5,452	5,987,307	1098.15		173,692		356,083		356,083	233,051		(50,660)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/31/2026	03/31/2028	400	439,069	1098.15		17,304		29,328		29,328	14,547		(2,523)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	3,049	914,297	299.91		28,252		97,585		97,585	77,573		(8,240)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	03/31/2026	03/31/2027	1,725	1,890,433	1096.08		82,274		194,246		194,246	135,968		(23,997)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	03/31/2026	03/31/2028	1,338	1,466,666	1096.08		112,778		220,840		220,840	124,509		(16,447)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	175	1,627,509	9302.12		71,166		128,980		128,980	78,571		(20,757)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2028	102	946,633	9302.12		84,534		138,456		138,456	66,249		(12,328)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2031	215	1,996,373	9302.12		284,483		386,596		386,596	118,707		(16,595)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	66	618,168	9302.12		21,760		35,382		35,382	19,969		(6,347)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	619	418,651	676.45		10,634		15,139		15,139	7,606		(3,102)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2031	1,217	823,289	676.45		112,461		135,288		135,288	29,387		(6,560)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	3,740	2,529,886	676.45		50,598		77,153		77,153	41,313		(14,758)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/31/2026	03/31/2027	1,178	833,376	707.46		35,613		56,761		56,761	31,536		(10,387)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2026	03/31/2028	998	706,170	707.46		49,816		72,080		72,080	29,529		(7,265)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/31/2026	03/31/2027	844	5,512,496	6528.52		133,997		274,478		274,478	179,563		(39,083)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/31/2026	03/31/2027	8,754	57,149,795	6528.52		1,924,241		3,037,431		3,037,431	1,674,427		(561,237)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/31/2026	03/31/2028	176	1,150,146	6528.52		124,912		200,682		200,682	93,986		(18,216)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2026	03/31/2027	3,483	22,737,689	6528.52		226,755		496,962		496,962	336,344		(66,137)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	58	381,272	6528.52		22,983		15,181		15,181	(1,099)		(6,703)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	621	4,051,014	6528.52		40,308		54,632		54,632	26,081		(11,756)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2026	03/31/2027	1,406	5,174,366	3680.45		93,040		86,621		86,621	20,718		(27,137)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/31/2026	03/31/2027	3,738	6,732,879	1801.36		141,188		125,577		125,577	25,569		(41,180)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/31/2026	03/31/2028	690	1,243,078	1801.36		37,790		38,349		38,349	6,070		(5,511)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/31/2026	03/31/2027	24	1,095,393	46341.51		19,511		31,697		31,697	17,876		(5,691)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/31/2026	03/31/2027	42	1,950,173	46341.51		37,048		47,175		47,175	20,933		(10,806)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/04/2026	03/05/2027	63,182	6,318,199	100		118,000		17,936		17,936	(65,647)		(34,417)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/04/2026	03/05/2027	54,846	5,374,899	98		50,000		125,873		125,873	90,456		(14,583)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/11/2026	03/12/2027	50,477	5,047,677	100		93,000		20,868		20,868	(45,007)		(27,125)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/11/2026	03/12/2027	53,287	5,222,161	98		48,000		113,184		113,184	79,184		(14,000)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/18/2026	03/19/2027	51,822	5,182,158	100		93,000		22,322		22,322	(43,553)		(27,125)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/18/2026	03/19/2027	64,039	6,275,860	98		57,000		133,993		133,993	93,618		(16,625)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	63,747	6,374,703	100		118,000		33,606		33,606	(49,977)		(34,417)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	58,840	5,766,293	98		53,000		117,361		117,361	79,819		(15,458)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2026	04/01/2027	8,492	1,921,158	226.24		42,842		1,153		1,153	(32,763)		(8,925)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2026	03/31/2028	4,026	910,955	226.24		27,602		4,468		4,468	(20,259)		(2,875)				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/01/2026	04/01/2027	3,074	791,814	257.6		18,766		2,180		2,180	(12,677)		(3,910)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/01/2026	03/31/2028	2,121	546,476	257.6		18,252		5,880		5,880	(10,471)		(1,901)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/01/2026	04/01/2027	495	1,218,530	2462.23		27,173		20,045		20,045	(1,467)		(5,661)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/01/2026	03/31/2028	1,477	3,635,968	2462.23		113,079		95,192		95,192	(6,108)		(11,779)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	5,877	1,898,155	322.96		42,708		4,657		4,657	(29,154)		(8,898)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2028	1,829	590,665	322.96		18,429		5,124		5,124	(11,385)		(1,920)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/01/2026	04/01/2027	11,130	2,844,324	255.55		61,153		57,765		57,765	9,353		(12,740)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/01/2026	03/31/2028	3,421	874,162	255.55		25,001		24,256		24,256	1,859		(2,604)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/01/2026	04/01/2027	7,022	7,492,891	1067.12		157,489		296,650		296,650	171,971		(32,810)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/01/2026	03/31/2028	1,813	1,935,021	1067.12		55,148		87,488		87,488	38,085		(5,745)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/01/2026	04/01/2027	5,187	5,712,756	1101.46		165,099		324,914		324,914	194,211		(34,396)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/01/2026	03/31/2028	353	388,602	1101.46		15,233		25,124		25,124	11,478		(1,587)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1,646	1,820,078	1105.87		92,490		210,710		210,710	137,489		(19,269)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2028	343	379,293	1105.87		17,372		28,883		28,883	13,321		(1,810)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/01/2026	04/01/2027	37	349,230	9361.22		14,109		24,882		24,882	13,713		(2,939)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/01/2026	03/31/2028	57	533,360	9361.22		47,576		75,223		75,223	32,604		(4,956)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/01/2026	04/01/2031	110	1,029,758	9361.22		146,741		194,565		194,565	53,938		(6,114)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/01/2026	04/01/2027	43	398,216	9361.22		12,504		19,942		19,942	10,043		(2,605)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/01/2026	04/01/2027	2,755	1,874,797	680.48		78,571		115,533		115,533	53,330		(16,369)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/01/2026	03/31/2028	1,291	878,757	680.48		71,832		98,283		98,283	33,933		(7,483)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/01/2026	04/01/2027	2,082	1,481,823	711.82		70,978		108,547		108,547	52,356		(14,787)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/01/2026	04/01/2027	876	5,759,761	6575.32		134,531		266,083		266,083	159,580		(28,027)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2026	04/01/2027	8,895	58,490,378	6575.32		1,599,895		2,543,321		2,543,321	1,276,738		(333,311)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2026	03/31/2028	263	1,731,571	6575.32		58,498		73,789		73,789	21,384		(6,094)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/01/2026	04/01/2027	3,645	23,966,798	6575.32		272,993		616,235		616,235	400,115		(56,874)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/01/2026	04/01/2027	131	858,111	6575.32		49,713		30,812		30,812	(8,545)		(10,357)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/01/2026	04/01/2027	400	2,631,974	6575.32		26,583		35,292		35,292	14,247		(5,538)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/01/2026	04/01/2027	1,149	4,228,403	3681.05		63,274		57,407		57,407	7,315		(13,182)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2026	04/01/2027	6,400	11,529,830	1801.46		219,714		200,328		200,328	26,387		(45,774)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2026	03/31/2028	1,603	2,887,096	1801.46		88,634		88,978		88,978	9,577		(9,233)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/01/2026	04/01/2027	16	746,425	46565.74		13,589		21,848		21,848	11,090		(2,831)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/01/2026	04/01/2027	40	1,878,654	46565.74		30,596		40,141		40,141	15,920		(6,374)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	19,304	4,360,106	225.87		97,230		2,945		2,945	(74,029)		(20,256)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2027	12,208	2,757,415	225.87		61,766		1,940		1,940	(46,958)		(12,868)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	4,803	1,084,903	225.87		32,764		5,577		5,577	(23,774)		(3,413)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	4,651	1,199,087	257.83		28,418		3,181		3,181	(19,317)		(5,920)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	3,819	984,539	257.83		32,884		10,362		10,362	(19,096)		(3,425)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2028	1,768	455,820	257.83		15,270		4,841		4,841	(8,838)		(1,591)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	1,582	3,897,876	2463.48		86,533		63,255		63,255	(5,250)		(18,028)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2027	497	1,225,397	2463.48		27,326		20,024		20,024	(1,609)		(5,693)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	537	1,322,826	2463.48		41,140		34,312		34,312	(2,542)		(4,285)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/03/2028	880	2,168,870	2463.48		67,669		56,388		56,388	(4,232)		(7,049)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/04/2028	336	826,766	2463.48		25,795		21,512		21,512	(1,596)		(2,687)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/02/2026	04/02/2027	10,513	3,388,682	322.33		76,245		9,227		9,227	(51,134)		(15,884)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/02/2026	04/05/2027	6,877	2,216,712	322.33		50,098		6,177		6,177	(33,484)		(10,437)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/02/2026	03/31/2028	1,848	595,741	322.33		18,587		5,423		5,423	(11,228)		(1,936)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/02/2026	04/04/2028	1,269	409,098	322.33		12,805		3,747		3,747	(7,724)		(1,334)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/02/2026	04/05/2028	1,162	374,634	322.33		11,726		3,436		3,436	(7,068)		(1,221)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	04/02/2026	04/02/2027	16,673	4,265,740	255.84		91,713		83,615		83,615	11,008		(19,107)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	04/02/2026	04/05/2027	11,184	2,861,327	255.84		61,519		56,345		56,345	7,643		(12,816)				0001

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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/02/2026	03/31/2028	2,509	641,871	255.84		18,358		17,400		17,400	955		(1,912)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/02/2026	04/04/2028	2,773	709,441	255.84		20,290		19,273		19,273	1,097		(2,114)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/02/2026	04/05/2028	5,031	1,287,138	255.84		36,941		34,986		34,986	1,893		(3,848)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2026	04/02/2027	13,555	14,468,596	1067.4		303,240		570,945		570,945	330,881		(63,175)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2026	04/05/2027	1,049	1,119,618	1067.4		23,624		44,329		44,329	25,627		(4,922)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2026	03/31/2028	1,497	1,598,010	1067.4		45,543		71,965		71,965	31,166		(4,744)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2026	04/03/2028	776	828,184	1067.4		23,603		37,326		37,326	16,182		(2,459)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2026	04/04/2028	455	485,614	1067.4		13,840		21,893		21,893	9,494		(1,442)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2026	04/05/2028	949	1,012,654	1067.4		28,962		45,665		45,665	19,720		(3,017)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2026	04/02/2027	5,765	6,352,170	1101.84		183,578		359,559		359,559	214,227		(38,245)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2026	04/05/2027	418	460,134	1101.84		13,298		26,082		26,082	15,554		(2,770)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/02/2026	04/02/2027	3,421	1,026,946	300.15		31,733		108,722		108,722	83,600		(6,611)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/02/2026	03/31/2028	1,224	367,469	300.15		16,536		39,347		39,347	24,533		(1,723)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1,023	1,129,681	1104.13		53,578		118,559		118,559	76,143		(11,162)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/02/2026	03/31/2028	1,549	1,710,164	1104.13		136,138		259,511		259,511	137,554		(14,181)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	79	739,030	9367.38		42,106		74,555		74,555	41,221		(8,772)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2031	43	404,836	9367.38		57,689		76,304		76,304	21,019		(2,404)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	379	257,863	681.1		20,268		27,331		27,331	9,174		(2,111)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2031	664	452,536	681.1		61,816		72,328		72,328	13,087		(2,576)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	1,071	729,253	681.1		30,045		44,580		44,580	20,794		(6,259)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1,715	1,220,090	711.53		43,773		66,665		66,665	32,011		(9,119)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2026	04/02/2027	640	4,212,858	6582.69		89,055		201,688		201,688	131,185		(18,553)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2026	04/03/2027	434	2,859,429	6582.69		50,862		84,499		84,499	44,234		(10,596)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2026	04/04/2027	717	4,720,973	6582.69		98,921		200,109		200,109	121,796		(20,609)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	649	4,274,238	6582.69		99,684		209,177		209,177	130,261		(20,767)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/02/2026	04/02/2027	20,488	134,867,176	6582.69		4,362,203		7,008,516		7,008,516	3,555,106		(908,792)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/02/2026	04/05/2027	7,473	49,189,973	6582.69		1,593,496		2,554,225		2,554,225	1,292,707		(331,978)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/02/2026	03/31/2028	160	1,049,964	6582.69		102,673		169,643		169,643	77,665		(10,695)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/02/2026	04/03/2028	254	1,673,309	6582.69		145,726		224,589		224,589	94,042		(15,180)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/02/2026	04/04/2028	105	691,111	6582.69		15,549		19,594		19,594	5,665		(1,620)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/02/2026	04/05/2028	71	467,324	6582.69		24,516		31,820		31,820	9,858		(2,554)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/02/2026	04/02/2031	70	460,080	6582.69		120,076		170,506		170,506	55,433		(5,003)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/02/2026	04/02/2027	3,473	22,861,810	6582.69		253,437		520,361		520,361	319,724		(52,799)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/02/2026	04/03/2027	2,931	19,292,572	6582.69		206,170		511,424		511,424	348,206		(42,952)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/02/2026	04/04/2027	3,280	21,591,474	6582.69		211,331		380,323		380,323	213,019		(44,027)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/02/2026	04/05/2027	2,973	19,572,716	6582.69		208,745		647,448		647,448	482,192		(43,489)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2026	04/02/2027	503	3,310,568	6582.69		33,371		44,326		44,326	17,907		(6,952)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	264	1,737,586	6582.69		17,515		23,219		23,219	9,354		(3,649)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2026	04/02/2027	3,180	11,704,755	3680.53		224,164		214,881		214,881	37,418		(46,701)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2026	04/05/2027	1,271	4,676,488	3680.53		75,957		70,982		70,982	10,850		(15,824)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	04/02/2027	10,585	19,063,114	1801.02		364,588		335,756		335,756	47,124		(75,956)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	04/05/2027	4,016	7,232,275	1801.02		136,497		125,955		125,955	17,895		(28,437)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	03/31/2028	712	1,283,223	1801.02		39,652		39,720		39,720	4,199		(4,130)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	04/03/2028	948	1,707,193	1801.02		52,752		52,964		52,964	5,707		(5,495)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	04/04/2028	740	1,333,590	1801.02		41,208		41,405		41,405	4,490		(4,292)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	04/05/2028	664	1,195,492	1801.02		36,941		37,146		37,146	4,053		(3,848)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/02/2026	04/02/2027	34	1,587,795	46504.67		22,658		34,780		34,780	16,842		(4,720)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/02/2026	04/03/2027	15	683,522	46504.67		7,861		11,429		11,429	5,206		(1,638)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/02/2026	04/04/2027	38	1,759,525	46504.67		30,400		48,887		48,887	24,820		(6,333)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/02/2026	04/05/2027	19	870,193	46504.67		20,666		34,785		34,785	18,425		(4,305)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/02/2026	04/02/2027	77	3,591,777	46504.67		61,381		78,039		78,039	29,445		(12,788)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/02/2026	04/05/2027	31	1,454,175	46504.67		26,977		34,508		34,508	13,151		(5,620)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/06/2027	4,243	957,742	225.71		21,358		713		713	(16,195)		(4,450)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/06/2028	571	128,902	225.71		3,906		686		686	(2,813)		(407)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/06/2027	1,746	449,592	257.5		10,655		1,316		1,316	(7,119)		(2,220)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/06/2027	186	457,420	2465.4		10,155		7,312		7,312	(727)		(2,116)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/06/2026	04/06/2027	4,760	1,217,121	255.7		26,168		24,445		24,445	3,729		(5,452)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/06/2026	04/06/2028	1,106	1,181,229	1068.23		33,783		52,659		52,659	22,395		(3,519)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/06/2026	04/06/2027	1,471	1,623,048	1103.13		46,906		90,420		90,420	53,286		(9,772)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/06/2026	04/06/2028	583	643,144	1103.13		25,276		40,964		40,964	18,321		(2,633)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/06/2026	04/06/2027	2,363	2,618,060	1107.79		98,005		202,329		202,329	124,742		(20,418)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/06/2026	04/06/2028	1,835	2,033,166	1107.79		126,083		229,525		229,525	116,576		(13,134)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/06/2028	158	1,481,655	9394.58		117,282		178,987		178,987	73,922		(12,217)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/04/2031	177	1,664,509	9394.58		237,026		310,250		310,250	83,100		(9,876)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/06/2027	41	382,044	9394.58		13,448		21,077		21,077	10,430		(2,802)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/06/2027	2,448	1,672,278	683.02		76,749		110,933		110,933	50,174		(15,989)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/06/2028	1,395	952,536	683.02		76,637		102,855		102,855	34,202		(7,983)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/04/2031	541	369,658	683.02		50,458		58,415		58,415	10,059		(2,102)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/06/2026	04/06/2027	1,401	956,960	683.02		29,857		43,632		43,632	19,995		(6,220)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/06/2026	04/06/2027	874	623,778	713.53		29,915		45,008		45,008	21,325		(6,232)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/06/2026	04/06/2028	1,221	871,250	713.53		33,456		44,819		44,819	14,848		(3,485)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/06/2026	04/06/2027	529	3,500,104	6611.83		80,145		152,991		152,991	89,542		(16,697)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/06/2026	04/06/2027	4,736	31,310,539	6611.83		974,605		1,451,143		1,451,143	679,581		(203,043)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/06/2026	04/06/2028	324	2,140,728	6611.83		113,475		147,050		147,050	45,396		(11,820)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/06/2026	04/04/2031	74	490,500	6611.83		130,277		179,766		179,766	54,918		(5,428)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2026	04/06/2027	2,453	16,215,958	6611.83		180,296		479,306		479,306	336,572		(37,562)				0001

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)
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2026	04/06/2027	168	1,113,991	6611.83		66,546		46,508		46,508	(6,174)		(13,864)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/06/2026	04/06/2027	516	3,410,188	6611.83		34,443		45,385		45,385	18,118		(7,176)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/06/2026	04/06/2027	1,520	5,598,983	3684.5		96,716		89,326		89,326	12,759		(20,149)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2026	04/06/2027	768	1,384,763	1802.2		22,763		20,860		20,860	2,840		(4,742)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2026	04/06/2028	79	141,782	1802.2		2,779		2,883		2,883	394		(289)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2026	04/06/2027	25	1,151,065	46669.88		25,492		32,111		32,111	11,930		(5,311)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2026	04/07/2027	2,716	613,052	225.72		13,671		461		461	(10,362)		(2,848)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/07/2026	04/07/2027	2,734	880,065	321.86		19,801		2,669		2,669	(13,008)		(4,125)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2026	04/07/2027	5,740	6,132,716	1068.39		129,400		238,324		238,324	135,883		(26,958)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2026	04/07/2028	383	408,906	1068.39		11,654		18,193		18,193	7,753		(1,214)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2026	04/07/2027	1,558	1,718,515	1103.37		49,665		95,467		95,467	56,149		(10,347)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2026	04/07/2028	642	708,554	1103.37		27,846		45,035		45,035	20,089		(2,901)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	2,594	782,615	301.68		24,183		78,704		78,704	59,559		(5,038)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/07/2026	04/07/2027	2,116	2,346,129	1108.6		78,920		162,266		162,266	99,788		(16,442)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/07/2026	04/07/2028	460	509,549	1108.6		41,987		79,678		79,678	42,065		(4,374)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2026	04/07/2027	66	616,419	9394.49		21,328		36,115		36,115	19,230		(4,443)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2026	04/07/2028	82	771,384	9394.49		62,507		95,749		95,749	39,753		(6,511)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2026	04/07/2027	61	570,510	9394.49		20,082		31,443		31,443	15,545		(4,184)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	2,043	1,398,379	684.34		43,491		60,705		60,705	26,275		(9,061)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	1,928	1,319,265	684.34		46,174		66,764		66,764	30,209		(9,620)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2026	04/07/2027	943	673,485	714.45		24,886		37,013		37,013	17,312		(5,185)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2026	04/07/2028	391	279,083	714.45		12,782		17,222		17,222	5,771		(1,331)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/07/2026	04/07/2027	795	5,259,329	6616.85		130,057		257,207		257,207	154,245		(27,095)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2026	04/07/2027	4,869	32,215,805	6616.85		953,492		1,469,634		1,469,634	714,786		(198,644)				0001

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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/07/2026	04/07/2027	3,058	20,235,849	6616.85		249,506		628,941		628,941	431,415		(51,980)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2026	04/07/2027	61	401,325	6616.85		26,287		19,470		19,470	(1,341)		(5,476)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/07/2026	04/07/2027	479	3,167,303	6616.85		31,990		42,099		42,099	16,774		(6,665)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2026	04/07/2027	1,194	4,388,746	3675.92		73,427		72,779		72,779	14,649		(15,297)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	2,190	3,936,814	1797.81		78,785		75,702		75,702	13,331		(16,414)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2028	433	777,803	1797.81		23,801		24,974		24,974	3,653		(2,479)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/07/2026	04/07/2027	24	1,111,925	46584.46		19,335		30,500		30,500	15,193		(4,028)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/07/2026	04/07/2027	23	1,069,233	46584.46		21,613		27,824		27,824	10,714		(4,503)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2027	4,022	910,678	226.41		20,308		575		575	(15,502)		(4,231)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2028	2,431	550,340	226.41		16,675		2,688		2,688	(12,250)		(1,737)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2027	2,414	624,302	258.59		14,796		1,501		1,501	(10,213)		(3,082)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2027	651	1,616,599	2484.59		36,050		20,172		20,172	(8,367)		(7,510)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2028	480	1,191,802	2484.59		37,184		26,501		26,501	(6,810)		(3,873)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/08/2026	04/08/2027	3,857	1,249,335	323.91		28,110		2,805		2,805	(19,449)		(5,856)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/08/2026	04/08/2027	3,807	979,402	257.25		21,057		16,177		16,177	(493)		(4,387)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2028	1,980	509,371	257.25		14,568		12,385		12,385	(665)		(1,518)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2026	04/08/2027	14,345	15,424,534	1075.27		325,458		520,564		520,564	262,910		(67,804)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2026	04/07/2028	416	447,788	1075.27		12,807		18,040		18,040	6,567		(1,334)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2026	04/08/2027	3,630	4,041,451	1113.35		117,202		194,734		194,734	101,949		(24,417)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2026	04/07/2028	517	575,238	1113.35		22,607		33,054		33,054	12,802		(2,355)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/08/2026	04/07/2028	1,211	366,213	302.46		16,480		36,751		36,751	21,988		(1,717)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	1,135	1,287,797	1134.26		68,416		131,193		131,193	77,030		(14,253)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	84	800,497	9579.02		44,885		67,304		67,304	31,770		(9,351)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/08/2026	04/07/2028	53	505,946	9579.02		45,130		62,340		62,340	21,911		(4,701)				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2031	66	627,715	9579.02		89,449		108,233		108,233	22,511		(3,727)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2027	2,212	1,551,098	701.12		58,530		68,921		68,921	22,585		(12,194)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2028	724	507,279	701.12		44,488		51,162		51,162	11,308		(4,634)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2031	825	578,310	701.12		78,997		81,584		81,584	5,878		(3,292)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2027	2,786	1,953,642	701.12		46,887		60,411		60,411	23,292		(9,768)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	604	442,223	732.65		10,879		13,963		13,963	5,351		(2,266)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/08/2026	04/08/2027	913	6,195,792	6782.81		131,345		238,773		238,773	134,792		(27,364)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	8,250	55,961,387	6782.81		1,722,163		2,502,390		2,502,390	1,139,011		(358,784)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/08/2026	04/07/2028	155	1,052,880	6782.81		112,655		161,491		161,491	60,570		(11,735)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2026	04/08/2027	3,729	25,295,886	6782.81		321,000		625,804		625,804	371,679		(66,875)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/08/2026	04/08/2027	240	1,630,353	6782.81		16,793		21,172		21,172	7,878		(3,498)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	1,072	3,976,672	3710.47		63,421		47,711		47,711	(2,498)		(13,213)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	6,007	10,900,232	1814.52		218,012		162,821		162,821	(9,772)		(45,419)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/08/2026	04/07/2028	1,238	2,245,714	1814.52		68,045		61,038		61,038	81		(7,088)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/08/2026	04/08/2027	19	901,889	47909.92		16,959		25,789		25,789	12,363		(3,533)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/08/2026	04/08/2027	26	1,238,683	47909.92		22,015		25,083		25,083	7,655		(4,586)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2026	04/09/2027	5,915	1,340,073	226.54		29,884		828		828	(22,830)		(6,226)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2026	04/07/2028	4,137	1,069,926	258.61		35,736		10,582		10,582	(21,431)		(3,722)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2026	04/09/2027	515	1,279,828	2487.08		28,412		15,481		15,481	(7,012)		(5,919)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2026	04/07/2028	1,086	2,702,039	2487.08		84,033		58,937		58,937	(16,343)		(8,753)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/09/2026	04/09/2027	3,231	1,044,840	323.39		23,509		2,560		2,560	(16,051)		(4,898)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/09/2026	04/07/2028	1,320	426,991	323.39		13,322		3,624		3,624	(8,311)		(1,388)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/09/2026	04/09/2027	5,815	1,496,585	257.35		32,177		24,459		24,459	(1,014)		(6,703)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/09/2026	04/07/2028	1,472	378,861	257.35		10,835		9,141		9,141	(566)		(1,129)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/09/2026	04/09/2027	2,388	2,572,254	1076.99		54,377		83,725		83,725	40,676		(11,329)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/09/2026	04/07/2028	3,531	3,803,316	1076.99		108,813		149,378		149,378	51,899		(11,335)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/09/2026	04/09/2027	1,917	2,138,852	1115.85		62,048		99,360		99,360	50,238		(12,927)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	2,112	640,117	303.12		19,780		61,244		61,244	45,585		(4,121)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1,457	1,657,958	1137.94		70,896		129,537		129,537	73,411		(14,770)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/09/2026	04/07/2028	407	463,121	1137.94		38,115		63,047		63,047	28,903		(3,970)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2026	04/09/2027	69	662,147	9604.83		22,910		34,303		34,303	16,165		(4,773)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2026	04/07/2028	75	724,830	9604.83		50,883		67,889		67,889	22,306		(5,300)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1,418	997,019	703.26		48,191		54,293		54,293	16,142		(10,040)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	651	457,816	703.26		10,988		13,915		13,915	5,216		(2,289)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1,849	1,358,740	734.78		59,436		71,305		71,305	24,252		(12,382)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/09/2026	04/07/2028	343	252,332	734.78		20,767		24,348		24,348	5,745		(2,163)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/09/2026	04/09/2027	761	5,193,141	6824.66		100,936		182,479		182,479	102,571		(21,028)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/09/2026	04/09/2027	7,481	51,052,725	6824.66		1,624,853		2,342,581		2,342,581	1,056,239		(338,511)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/09/2026	04/07/2028	57	386,492	6824.66		54,766		82,297		82,297	33,236		(5,705)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	3,537	24,141,024	6824.66		270,623		513,337		513,337	299,094		(56,380)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/09/2026	04/09/2027	173	1,181,303	6824.66		12,203		15,229		15,229	5,569		(2,542)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/09/2026	04/09/2027	1,125	4,181,303	3715.27		69,860		52,197		52,197	(3,109)		(14,554)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	2,771	5,034,052	1816.68		101,574		72,371		72,371	(8,042)		(21,161)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/09/2026	04/07/2028	942	1,712,148	1816.68		51,878		45,515		45,515	(959)		(5,404)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	19	920,443	48185.8		15,206		22,024		22,024	9,986		(3,168)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	42	2,026,503	48185.8		30,199		33,781		33,781	9,873		(6,291)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	13,778	3,117,252	226.25		69,515		2,085		2,085	(52,948)		(14,482)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2027	7,880	1,782,922	226.25		39,937		1,241		1,241	(30,376)		(8,320)				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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BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/10/2026	04/10/2028	2,687	607,921	226.25		18,420		3,053		3,053	(13,449)		(1,919)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/10/2026	04/11/2028	2,872	649,767	226.25		19,688		3,271		3,271	(14,366)		(2,051)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/10/2026	04/09/2027	6,375	1,647,084	258.36		39,036		4,180		4,180	(26,723)		(8,132)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/10/2026	04/10/2028	2,570	663,915	258.36		22,241		6,764		6,764	(13,161)		(2,317)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/10/2026	04/11/2028	2,957	763,868	258.36		25,590		7,796		7,796	(15,128)		(2,666)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/10/2026	04/09/2027	686	1,703,777	2483.18		37,824		21,735		21,735	(8,209)		(7,880)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/10/2026	04/12/2027	202	502,413	2483.18		11,204		6,465		6,465	(2,405)		(2,334)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/10/2026	04/10/2028	236	584,840	2483.18		18,247		13,182		13,182	(3,164)		(1,901)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/10/2026	04/11/2028	747	1,855,625	2483.18		57,896		41,863		41,863	(10,001)		(6,031)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/10/2026	04/12/2028	379	940,953	2483.18		29,358		21,247		21,247	(5,052)		(3,058)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	8,123	2,626,067	323.29		59,087		6,532		6,532	(40,245)		(12,310)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2027	5,272	1,704,372	323.29		38,519		4,339		4,339	(26,155)		(8,025)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/10/2026	04/10/2028	1,511	488,419	323.29		15,288		4,197		4,197	(9,499)		(1,592)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/10/2026	04/11/2028	1,629	526,497	323.29		16,479		4,531		4,531	(10,232)		(1,717)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2028	1,819	587,945	323.29		18,403		5,068		5,068	(11,418)		(1,917)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/10/2026	04/09/2027	16,362	4,206,773	257.11		90,025		70,898		70,898	(372)		(18,755)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/10/2026	04/12/2027	7,785	2,001,688	257.11		43,036		33,922		33,922	(148)		(8,966)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/10/2026	04/10/2028	1,637	420,912	257.11		12,038		10,369		10,369	(415)		(1,254)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/10/2026	04/12/2028	1,751	450,172	257.11		12,875		11,103		11,103	(431)		(1,341)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/10/2026	04/09/2027	9,591	10,327,470	1076.81		218,013		337,462		337,462	164,868		(45,419)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/10/2026	04/12/2027	1,541	1,659,641	1076.81		35,168		54,353		54,353	26,512		(7,327)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/10/2026	04/10/2028	978	1,052,762	1076.81		30,151		41,502		41,502	14,492		(3,141)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/10/2026	04/11/2028	987	1,063,045	1076.81		30,478		41,922		41,922	14,620		(3,175)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/10/2026	04/12/2028	663	713,888	1076.81		20,474		28,163		28,163	9,821		(2,133)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/10/2026	04/09/2027	6,841	7,631,238	1115.59		221,077		355,893		355,893	180,874		(46,058)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/10/2026	04/10/2028	681	760,088	1115.59		29,955		42,723		42,723	15,889		(3,120)				0001

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)
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1,853	560,371	302.35		17,315		55,072		55,072	41,364		(3,607)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	2,389	2,719,944	1138.74		129,020		239,046		239,046	136,905		(26,879)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/10/2026	04/10/2028	109	124,183	1138.74		5,688		8,563		8,563	3,468		(592)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	138	1,323,709	9611.67		64,842		94,815		94,815	43,481		(13,509)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2026	04/10/2031	146	1,401,827	9611.67		199,760		238,413		238,413	46,976		(8,323)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	2,415	1,696,875	702.69		70,550		82,358		82,358	26,507		(14,698)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1,342	943,054	702.69		18,861		23,990		23,990	9,059		(3,929)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1,022	750,334	734.31		46,296		54,459		54,459	17,808		(9,645)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2026	04/10/2027	514	3,506,369	6816.89		82,326		154,946		154,946	89,772		(17,151)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2026	04/11/2027	798	5,439,046	6816.89		108,125		197,593		197,593	111,994		(22,526)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2026	04/12/2027	767	5,225,968	6816.89		103,870		187,002		187,002	104,772		(21,640)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/10/2026	04/09/2027	13,104	89,331,409	6816.89		3,150,624		4,554,310		4,554,310	2,060,066		(656,380)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/10/2026	04/12/2027	6,137	41,837,411	6816.89		1,476,210		2,126,388		2,126,388	957,722		(307,544)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/10/2026	04/10/2028	84	573,933	6816.89		13,143		15,695		15,695	3,921		(1,369)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/10/2026	04/12/2028	191	1,304,212	6816.89		63,980		78,305		78,305	20,990		(6,665)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2026	04/10/2027	3,108	21,189,502	6816.89		266,635		330,249		330,249	119,164		(55,549)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2026	04/11/2027	4,052	27,620,675	6816.89		312,544		641,732		641,732	394,302		(65,113)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2026	04/12/2027	3,330	22,699,653	6816.89		277,751		603,300		603,300	383,414		(57,865)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2026	04/10/2027	120	816,461	6816.89		54,670		33,700		33,700	(9,580)		(11,390)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2027	114	779,778	6816.89		37,165		15,760		15,760	(13,662)		(7,743)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/10/2026	04/09/2027	459	3,130,704	6816.89		32,246		40,411		40,411	14,883		(6,718)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/10/2026	04/12/2027	196	1,334,367	6816.89		13,744		17,187		17,187	6,306		(2,863)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	3,459	12,798,025	3700.26		232,643		202,279		202,279	18,104		(48,467)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2027	868	3,212,896	3700.26		54,510		47,262		47,262	4,108		(11,356)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	7,234	13,086,666	1809.16		253,056		209,737		209,737	9,401		(52,720)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/10/2026	04/12/2027	2,437	4,409,128	1809.16		82,302		68,586		68,586	3,431		(17,146)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/10/2026	04/10/2028	824	1,490,571	1809.16		44,866		42,885		42,885	2,692		(4,674)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/10/2026	04/11/2028	337	608,870	1809.16		18,327		17,532		17,532	1,114		(1,909)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/10/2026	04/12/2028	564	1,020,229	1809.16		30,709		29,401		29,401	1,891		(3,199)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2026	04/10/2027	22	1,037,654	47916.57		19,578		29,726		29,726	14,227		(4,079)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2026	04/11/2027	12	557,517	47916.57		6,523		8,898		8,898	3,734		(1,359)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2026	04/12/2027	26	1,227,756	47916.57		21,718		32,475		32,475	15,282		(4,525)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2026	04/09/2027	58	2,780,139	47916.57		44,759		50,413		50,413	14,978		(9,325)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2026	04/12/2027	29	1,395,273	47916.57		29,996		34,796		34,796	11,050		(6,249)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	4,719	1,068,069	226.32		23,818		739		739	(18,117)		(4,962)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	1,703	440,749	258.74		10,446		1,074		1,074	(7,195)		(2,176)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	241	600,687	2488.57		13,395		7,206		7,206	(3,399)		(2,791)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/13/2026	04/13/2027	3,065	990,316	323.06		22,282		2,629		2,629	(15,011)		(4,642)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/13/2026	04/13/2028	334	107,940	323.06		3,379		948		948	(2,078)		(352)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/13/2026	04/13/2027	4,504	1,160,849	257.76		24,958		18,098		18,098	(1,661)		(5,200)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/13/2026	04/13/2027	177	191,035	1079.34		4,038		5,926		5,926	2,729		(841)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/13/2026	04/13/2028	473	510,033	1079.34		14,607		19,385		19,385	6,299		(1,522)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/13/2026	04/13/2027	353	395,397	1119.28		11,470		17,493		17,493	8,412		(2,390)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/13/2026	04/13/2027	1,132	1,294,935	1143.88		58,598		103,210		103,210	56,820		(12,208)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	42	404,377	9679.77		21,585		29,633		29,633	12,545		(4,497)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2028	52	498,750	9679.77		44,538		57,682		57,682	17,783		(4,639)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2026	04/10/2031	97	941,313	9679.77		134,043		155,433		155,433	26,975		(5,585)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	1,075	760,587	707.81		32,232		35,386		35,386	9,869		(6,715)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2026	04/10/2031	1,695	1,199,716	707.81		163,761		161,747		161,747	4,809		(6,823)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	796	563,462	707.81		11,269		13,720		13,720	4,798		(2,348)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/13/2026	04/13/2027	492	363,281	738.62		6,939		8,526		8,526	3,033		(1,446)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/13/2026	04/13/2027	883	6,080,400	6886.24		137,849		241,888		241,888	132,758		(28,718)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/13/2026	04/13/2027	5,288	36,414,330	6886.24		1,167,260		1,589,165		1,589,165	665,084		(243,179)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/13/2026	04/13/2028	172	1,184,599	6886.24		112,709		151,395		151,395	50,426		(11,741)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/13/2026	04/10/2031	71	486,286	6886.24		125,073		159,870		159,870	40,009		(5,211)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2026	04/13/2027	2,522	17,370,173	6886.24		231,461		371,795		371,795	188,555		(48,221)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/13/2026	04/13/2027	237	1,635,084	6886.24		16,841		20,800		20,800	7,467		(3,509)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2026	04/13/2027	1,045	3,873,211	3706.28		59,905		48,984		48,984	1,559		(12,480)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2026	04/13/2027	1,351	2,447,449	1811.54		42,399		34,449		34,449	883		(8,833)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/13/2026	04/13/2027	19	934,876	48218.25		17,056		25,435		25,435	11,932		(3,553)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/13/2026	04/13/2027	31	1,506,123	48218.25		31,966		35,219		35,219	9,912		(6,660)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	4,650	1,054,774	226.83		23,521		644		644	(17,977)		(4,900)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2026	04/13/2028	1,231	279,305	226.83		8,463		1,313		1,313	(6,269)		(882)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	2,036	528,248	259.41		12,519		1,138		1,138	(8,774)		(2,608)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	459	1,145,106	2495.99		25,536		12,434		12,434	(7,782)		(5,320)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2026	04/14/2027	2,767	896,155	323.92		20,163		2,108		2,108	(13,854)		(4,201)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/14/2026	04/14/2027	3,916	1,013,430	258.78		21,789		13,766		13,766	(3,483)		(4,539)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2028	1,512	391,168	258.78		11,187		8,415		8,415	(1,607)		(1,165)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/14/2026	04/14/2027	4,792	5,187,449	1082.62		109,663		149,677		149,677	62,861		(22,846)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/14/2026	04/14/2027	3,589	4,034,049	1124.06		117,028		165,873		165,873	73,226		(24,381)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/14/2026	04/13/2028	695	781,210	1124.06		30,764		40,227		40,227	12,668		(3,205)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2026	04/14/2027	1,277	391,324	306.41		12,092		33,226		33,226	23,653		(2,519)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2026	04/13/2028	2,132	653,249	306.41		29,396		58,433		58,433	32,099		(3,062)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/14/2026	04/14/2027	2,286	2,641,915	1155.61		95,824		158,215		158,215	82,354		(19,963)				0001

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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/14/2026	04/13/2028	1,060	1,224,498	1155.61		82,748		124,106		124,106	49,978		(8,620)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2026	04/14/2027	103	1,015,407	9813.06		35,133		45,357		45,357	17,543		(7,319)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2026	04/13/2028	91	893,617	9813.06		79,711		94,378		94,378	22,970		(8,303)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2026	04/14/2031	212	2,076,581	9813.06		295,913		322,231		322,231	38,648		(12,330)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2026	04/14/2027	46	448,719	9813.06		15,795		20,498		20,498	7,994		(3,291)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2026	04/13/2028	1,320	943,126	714.24		77,925		78,952		78,952	9,145		(8,117)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2026	04/14/2031	780	557,132	714.24		76,104		71,885		71,885	(1,048)		(3,171)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2026	04/14/2027	2,547	1,819,512	714.24		63,683		73,447		73,447	23,031		(13,267)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/14/2026	04/13/2028	184	136,718	744.79		11,252		12,160		12,160	2,080		(1,172)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/14/2026	04/14/2027	699	4,872,224	6967.38		112,592		191,733		191,733	102,598		(23,457)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/14/2026	04/14/2027	6,301	43,899,696	6967.38		1,432,963		1,920,064		1,920,064	785,635		(298,534)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/14/2026	04/13/2028	51	356,933	6967.38		50,613		69,381		69,381	24,040		(5,272)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	3,034	21,139,462	6967.38		272,479		379,410		379,410	163,698		(56,766)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/14/2026	04/14/2027	557	3,882,571	6967.38		39,680		48,610		48,610	17,197		(8,267)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2026	04/14/2027	1,069	3,964,207	3707.29		60,054		48,543		48,543	1,000		(12,511)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2026	04/14/2027	3,665	6,639,972	1811.84		132,679		104,347		104,347	(691)		(27,641)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2026	04/13/2028	1,333	2,415,208	1811.84		72,539		67,806		67,806	2,823		(7,556)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWID171265Z06	04/14/2026	04/14/2027	20	965,061	48535.99		16,606		23,892		23,892	10,745		(3,460)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWID171265Z06	04/14/2026	04/14/2027	33	1,580,644	48535.99		35,955		39,657		39,657	11,192		(7,491)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/15/2026	04/15/2027	2,576	583,575	226.56		13,014		388		388	(9,914)		(2,711)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/15/2026	04/13/2028	806	182,579	226.56		5,532		888		888	(4,068)		(576)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/15/2026	04/15/2027	1,692	438,461	259.07		10,392		1,019		1,019	(7,207)		(2,165)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/15/2026	04/15/2027	379	945,693	2496.14		21,089		10,281		10,281	(6,414)		(4,394)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/15/2026	04/13/2028	452	1,128,676	2496.14		35,102		23,071		23,071	(8,375)		(3,656)				0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/15/2026	04/15/2027	2,163	700,600	323.86		15,764		1,676		1,676	(10,803)		(3,284)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	04/15/2026	04/15/2027	3,729	966,400	259.19		20,778		12,415		12,415	(4,034)		(4,329)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/15/2026	04/15/2027	7,947	8,621,792	1084.87		182,265		236,500		236,500	92,207		(37,972)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/15/2026	04/13/2028	1,402	1,520,959	1084.87		43,530		53,153		53,153	14,157		(4,534)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/15/2026	04/15/2027	4,654	5,246,930	1127.34		152,213		204,990		204,990	84,488		(31,711)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1,822	559,563	307.09		17,291		46,304		46,304	32,616		(3,602)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/15/2026	04/15/2027	1,743	2,033,280	1166.72		78,730		122,074		122,074	59,746		(16,402)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2026	04/15/2027	43	423,404	9932.28		26,801		28,632		28,632	7,414		(5,584)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2026	04/13/2028	41	407,532	9932.28		28,609		31,251		31,251	5,622		(2,980)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2026	04/15/2031	154	1,525,433	9932.28		217,374		221,902		221,902	13,585		(9,057)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1,532	1,102,095	719.19		57,028		52,599		52,599	7,452		(11,881)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/15/2026	04/13/2028	194	139,654	719.19		10,977		10,628		10,628	795		(1,143)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2031	657	472,534	719.19		64,501		58,895		58,895	(2,919)		(2,688)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	2,071	1,489,733	719.19		29,795		32,888		32,888	9,300		(6,207)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2026	04/15/2027	2,102	1,575,924	749.67		56,599		58,661		58,661	13,853		(11,791)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2026	04/13/2028	500	374,970	749.67		14,399		15,833		15,833	2,934		(1,500)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/15/2026	04/15/2027	904	6,348,777	7022.95		139,921		230,556		230,556	119,786		(29,150)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	7,459	52,385,600	7022.95		1,546,408		2,024,729		2,024,729	800,489		(322,168)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/15/2026	04/13/2028	55	388,279	7022.95		24,974		29,150		29,150	6,778		(2,601)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	3,079	21,622,533	7022.95		236,646		422,262		422,262	234,918		(49,301)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	67	469,265	7022.95		30,737		20,387		20,387	(3,946)		(6,404)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/15/2026	04/15/2027	329	2,309,882	7022.95		24,023		28,569		28,569	9,551		(5,005)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/15/2026	04/15/2027	1,319	4,877,673	3699.13		79,255		69,675		69,675	6,932		(16,512)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/15/2026	04/15/2027	3,551	6,418,517	1807.66		122,909		105,257		105,257	7,954		(25,606)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/15/2026	04/13/2028	668	1,207,047	1807.66		37,177		35,339		35,339	2,034		(3,873)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/15/2026	04/15/2027	34	1,626,427	48463.72		31,393		45,627		45,627	20,775		(6,540)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/15/2026	04/15/2027	32	1,554,195	48463.72		34,205		37,800		37,800	10,721		(7,126)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/16/2027	5,485	1,241,795	226.41		27,692		872		872	(21,051)		(5,769)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/13/2028	1,853	419,444	226.41		12,667		2,079		2,079	(9,268)		(1,320)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/16/2027	4,647	1,202,727	258.8		28,505		2,973		2,973	(19,593)		(5,938)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/13/2028	2,867	741,971	258.8		24,782		7,286		7,286	(14,914)		(2,581)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/16/2027	432	1,077,127	2494.56		24,020		12,009		12,009	(7,006)		(5,004)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/13/2028	617	1,539,742	2494.56		47,886		31,865		31,865	(11,033)		(4,988)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/16/2026	04/16/2027	4,059	1,314,558	323.88		29,578		3,160		3,160	(20,255)		(6,162)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/16/2026	04/13/2028	1,511	489,329	323.88		15,267		4,038		4,038	(9,639)		(1,590)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	04/16/2026	04/16/2027	8,699	2,255,751	259.31		48,499		28,552		28,552	(9,842)		(10,104)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	04/16/2026	04/13/2028	3,264	846,513	259.31		24,210		17,406		17,406	(4,282)		(2,522)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/16/2026	04/16/2027	3,704	4,021,108	1085.47		84,845		108,892		108,892	41,722		(17,676)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/16/2026	04/13/2028	1,680	1,823,622	1085.47		51,973		63,143		63,143	16,584		(5,414)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/16/2026	04/16/2027	1,996	2,252,395	1128.22		65,094		86,853		86,853	35,320		(13,561)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/16/2026	04/13/2028	360	405,736	1128.22		15,905		19,984		19,984	5,736		(1,657)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/16/2026	04/16/2027	414	485,054	1170.48		9,265		13,539		13,539	6,204		(1,930)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/16/2026	04/13/2028	309	362,039	1170.48		25,872		36,185		36,185	13,008		(2,695)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/16/2027	42	422,591	9979.87		17,918		20,114		20,114	5,929		(3,733)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/13/2028	60	601,794	9979.87		53,620		56,450		56,450	8,415		(5,585)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/16/2031	62	615,438	9979.87		87,700		87,207		87,207	3,161		(3,654)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/16/2027	1,977	1,425,006	720.95		40,690		38,251		38,251	6,038		(8,477)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/13/2028	519	374,170	720.95		32,777		31,139		31,139	1,776		(3,414)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2026	04/16/2027	1,602	1,155,135	720.95		23,103		25,085		25,085	6,796		(4,813)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/16/2026	04/16/2027	1,310	983,990	751.19		27,738		30,035		30,035	8,076		(5,779)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/16/2026	04/16/2027	687	4,838,250	7041.28		106,011		171,737		171,737	87,812		(22,086)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/16/2026	04/16/2027	6,015	42,349,790	7041.28		1,311,203		1,717,200		1,717,200	679,165		(273,167)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/16/2026	04/13/2028	226	1,591,258	7041.28		95,480		118,002		118,002	32,468		(9,946)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/16/2026	04/16/2027	3,593	25,298,056	7041.28		294,319		484,530		484,530	251,527		(61,316)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/16/2026	04/16/2027	51	360,634	7041.28		17,527		6,565		6,565	(7,310)		(3,651)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/16/2026	04/16/2027	245	1,724,767	7041.28		18,007		21,232		21,232	6,977		(3,751)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/16/2026	04/16/2027	875	3,246,445	3709.79		50,339		40,531		40,531	680		(10,487)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/16/2026	04/16/2027	3,533	6,403,646	1812.68		114,904		92,103		92,103	1,137		(23,938)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/16/2026	04/13/2028	627	1,136,351	1812.68		34,772		31,633		31,633	483		(3,622)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/16/2026	04/16/2027	34	1,657,787	48578.72		24,775		26,312		26,312	6,699		(5,161)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	20,699	4,701,726	227.15		104,848		2,701		2,701	(80,304)		(21,843)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	12,794	2,906,263	227.15		65,100		1,738		1,738	(49,799)		(13,563)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/17/2028	2,474	561,900	227.15		17,026		2,562		2,562	(12,690)		(1,773)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2028	2,920	663,191	227.15		20,161		3,039		3,039	(15,022)		(2,100)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	2,780	722,254	259.84		17,117		1,453		1,453	(12,098)		(3,566)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	1,876	487,533	259.84		11,603		1,008		1,008	(8,178)		(2,417)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/17/2028	2,515	653,399	259.84		21,889		5,845		5,845	(13,764)		(2,280)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	712	1,785,889	2507.21		39,647		16,636		16,636	(14,751)		(8,260)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	509	1,276,948	2507.21		28,476		12,027		12,027	(10,517)		(5,932)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/17/2028	814	2,041,874	2507.21		63,706		38,389		38,389	(18,682)		(6,636)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/18/2028	464	1,162,301	2507.21		36,264		21,875		21,875	(10,611)		(3,777)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2028	367	919,193	2507.21		28,679		17,318		17,318	(8,373)		(2,987)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/17/2026	04/16/2027	6,804	2,210,298	324.83		49,732		4,603		4,603	(34,768)		(10,361)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/17/2026	04/19/2027	6,032	1,959,455	324.83		44,284		4,181		4,181	(30,877)		(9,226)				0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/17/2026	04/13/2028	1,374	446,248	324.83		13,923		3,421		3,421	(9,051)		(1,450)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/17/2026	04/18/2028	1,397	453,906	324.83		14,207		3,509		3,509	(9,218)		(1,480)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2028	1,780	578,227	324.83		18,099		4,478		4,478	(11,736)		(1,885)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	14,567	3,792,530	260.35		81,539		41,267		41,267	(23,285)		(16,987)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/17/2026	04/19/2027	11,199	2,915,707	260.35		62,688		32,002		32,002	(17,626)		(13,060)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/17/2026	04/18/2028	3,112	810,154	260.35		23,251		15,298		15,298	(5,531)		(2,422)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/17/2026	04/19/2028	3,052	794,707	260.35		22,808		15,019		15,019	(5,413)		(2,376)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2026	04/16/2027	10,616	11,562,745	1089.15		243,974		286,993		286,993	93,847		(50,828)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2026	04/19/2027	1,512	1,647,100	1089.15		34,754		41,034		41,034	13,520		(7,240)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2026	04/17/2028	2,117	2,306,086	1089.15		65,723		75,540		75,540	16,663		(6,846)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2026	04/19/2028	1,716	1,869,090	1089.15		53,456		61,284		61,284	13,397		(5,568)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2026	04/16/2027	5,073	5,751,069	1133.58		166,206		203,107		203,107	71,527		(34,626)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2026	04/18/2028	406	459,817	1133.58		18,071		21,418		21,418	5,230		(1,882)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/17/2026	04/16/2027	1,976	2,333,970	1180.93		94,558		135,100		135,100	60,242		(19,700)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/17/2026	04/17/2028	1,198	1,415,055	1180.93		102,260		136,893		136,893	45,285		(10,652)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2031	36	366,030	10131.84		52,159		47,546		47,546	(2,440)		(2,173)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1,497	1,092,207	729.5		49,845		39,789		39,789	329		(10,384)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/17/2028	433	315,746	729.5		12,314		9,956		9,956	(1,075)		(1,283)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1,642	1,198,126	729.5		23,963		24,029		24,029	5,058		(4,992)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2026	04/16/2027	1,713	1,300,123	759.11		52,239		48,814		48,814	7,457		(10,883)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/17/2026	04/17/2027	1,013	7,215,331	7126.06		131,613		196,588		196,588	92,394		(27,419)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/17/2026	04/18/2027	754	5,376,511	7126.06		128,375		198,131		198,131	96,501		(26,745)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/17/2026	04/19/2027	563	4,009,106	7126.06		96,599		144,882		144,882	68,408		(20,125)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/17/2026	04/16/2027	13,190	93,989,233	7126.06		3,150,006		3,979,942		3,979,942	1,486,187		(656,251)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/17/2026	04/19/2027	6,704	47,769,964	7126.06		1,500,216		1,889,573		1,889,573	701,902		(312,545)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/17/2026	04/17/2028	555	3,952,158	7126.06		151,494		173,689		173,689	37,976		(15,781)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/17/2026	04/18/2028	72	509,753	7126.06		70,805		89,107		89,107	25,678		(7,375)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/17/2026	04/19/2028	143	1,021,909	7126.06		54,263		62,563		62,563	13,952		(5,652)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/17/2026	04/17/2031	51	365,310	7126.06		93,081		109,161		109,161	19,958		(3,878)				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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/17/2027	4,059	28,923,858	7126.06		380,291		651,004		651,004	349,940		(79,227)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/18/2027	2,309	16,455,970	7126.06		210,627		414,220		414,220	247,474		(43,881)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/19/2027	2,833	20,185,152	7126.06		231,609		456,805		456,805	273,449		(48,252)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/17/2027	71	507,401	7126.06		32,169		20,160		20,160	(5,307)		(6,702)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/18/2027	77	548,913	7126.06		23,878		7,248		7,248	(11,655)		(4,975)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/17/2026	04/16/2027	633	4,512,702	7126.06		46,932		54,464		54,464	17,310		(9,778)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/17/2026	04/19/2027	131	932,980	7126.06		9,703		11,235		11,235	3,553		(2,021)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/16/2027	3,161	11,777,181	3725.51		213,111		158,847		158,847	(9,865)		(44,398)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/19/2027	766	2,852,864	3725.51		48,622		35,987		35,987	(2,506)		(10,130)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/16/2027	7,173	13,056,749	1820.17		249,764		173,659		173,659	(24,070)		(52,034)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/19/2027	2,433	4,427,665	1820.17		79,692		56,000		56,000	(7,089)		(16,602)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/17/2028	501	911,269	1820.17		27,156		23,580		23,580	(747)		(2,829)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/18/2028	317	576,115	1820.17		17,226		14,921		14,921	(510)		(1,794)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2026	04/19/2028	512	931,477	1820.17		27,851		24,147		24,147	(803)		(2,901)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/17/2026	04/17/2027	53	2,618,688	49447.43		38,080		46,156		46,156	16,009		(7,933)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/17/2026	04/18/2027	19	936,674	49447.43		18,288		23,441		23,441	8,962		(3,810)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/17/2026	04/19/2027	14	702,940	49447.43		15,816		20,512		20,512	7,991		(3,295)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/17/2026	04/16/2027	76	3,762,443	49447.43		63,460		62,766		62,766	12,527		(13,221)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/17/2026	04/19/2027	24	1,162,479	49447.43		28,597		29,369		29,369	6,729		(5,958)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2027	5,059	1,147,982	226.91		25,600		742		742	(19,525)		(5,333)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2027	1,622	421,113	259.59		9,980		923		923	(6,978)		(2,079)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2027	155	387,730	2505.56		8,646		3,753		3,753	(3,092)		(1,801)				0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/20/2026	04/20/2027	2,694	874,592	324.61		19,678		1,945		1,945	(13,634)		(4,100)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/20/2026	04/20/2027	2,983	776,385	260.3		16,692		8,605		8,605	(4,610)		(3,478)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/20/2026	04/20/2027	533	603,742	1132.56		17,509		21,790		21,790	7,929		(3,648)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/20/2026	04/20/2027	1,679	517,478	308.21		15,990		41,035		41,035	28,376		(3,331)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/20/2026	04/20/2028	466	548,483	1178.06		45,195		61,687		61,687	21,200		(4,708)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2027	126	1,273,392	10098.03		65,256		61,112		61,112	9,451		(13,595)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2026	04/18/2031	40	401,197	10098.03		57,130		53,173		53,173	(1,577)		(2,380)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/20/2026	04/20/2028	534	388,445	727.59		34,105		30,336		30,336	(217)		(3,553)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/20/2026	04/20/2027	649	4,612,402	7109.14		112,978		171,420		171,420	81,979		(23,537)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/20/2026	04/20/2027	4,725	33,587,345	7109.14		1,058,899		1,340,708		1,340,708	502,413		(220,604)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/20/2026	04/20/2028	53	378,775	7109.14		24,128		27,814		27,814	6,199		(2,513)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2026	04/20/2027	2,172	15,440,631	7109.14		196,952		417,899		417,899	261,979		(41,032)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/20/2026	04/20/2027	210	1,494,452	7109.14		15,393		18,057		18,057	5,871		(3,207)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/20/2026	04/20/2027	1,014	3,779,205	3728.16		66,986		49,628		49,628	(3,403)		(13,955)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/20/2026	04/20/2027	1,300	2,367,096	1820.89		36,660		26,609		26,609	(2,413)		(7,637)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/20/2026	04/20/2028	233	423,449	1820.89		13,085		10,906		10,906	(816)		(1,363)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/20/2026	04/20/2027	16	783,601	49442.56		12,919		16,708		16,708	6,481		(2,691)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/20/2026	04/20/2027	9	422,297	49442.56		10,600		10,672		10,672	2,281		(2,208)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2026	04/21/2027	10,939	2,473,843	226.14		55,167		1,983		1,983	(41,690)		(11,493)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2026	04/21/2027	1,656	428,429	258.64		10,154		1,138		1,138	(6,900)		(2,115)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2026	04/21/2027	269	672,599	2498.11		14,999		7,254		7,254	(4,620)		(3,125)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/21/2026	04/21/2027	2,702	875,588	324.09		19,701		2,120		2,120	(13,477)		(4,104)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2026	04/21/2027	2,679	696,220	259.89		14,969		8,221		8,221	(3,629)		(3,118)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2026	04/21/2028	1,872	486,558	259.89		13,916		9,585		9,585	(2,881)		(1,450)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/21/2026	04/21/2027	6,016	6,534,890	1086.2		137,886		174,934		174,934	65,774		(28,726)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/21/2026	04/21/2028	822	892,416	1086.2		25,523		30,662		30,662	7,798		(2,659)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/21/2026	04/21/2027	4,242	4,791,067	1129.31		138,941		182,510		182,510	72,515		(28,946)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/21/2026	04/21/2028	324	366,136	1129.31		14,389		17,887		17,887	4,996		(1,499)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/21/2026	04/21/2027	1,928	593,290	307.66		18,333		48,067		48,067	33,554		(3,819)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/21/2026	04/21/2028	793	243,978	307.66		10,979		21,037		21,037	11,201		(1,144)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	3,237	3,800,897	1174.13		155,665		231,889		231,889	108,654		(32,430)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2028	807	947,292	1174.13		78,057		108,666		108,666	38,741		(8,131)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/21/2026	04/21/2027	88	888,622	10055		43,623		42,763		42,763	8,228		(9,088)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/21/2026	04/21/2028	151	1,522,417	10055		127,832		128,007		128,007	13,491		(13,316)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/21/2026	04/21/2031	70	704,177	10055		100,345		95,730		95,730	(434)		(4,181)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/21/2026	04/21/2027	80	807,361	10055		28,419		31,990		31,990	9,492		(5,921)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2027	2,743	1,980,890	722.07		71,702		64,720		64,720	7,956		(14,938)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2028	1,012	730,736	722.07		64,159		60,452		60,452	2,977		(6,683)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2031	1,092	788,469	722.07		107,626		96,374		96,374	(6,767)		(4,484)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2027	2,695	1,945,898	722.07		38,918		41,701		41,701	10,891		(8,108)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/21/2026	04/21/2027	2,806	2,111,408	752.44		66,035		67,872		67,872	15,594		(13,757)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/21/2026	04/21/2028	1,194	898,279	752.44		53,996		55,998		55,998	7,626		(5,625)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/21/2026	04/21/2027	841	5,940,404	7064.01		130,593		204,029		204,029	100,643		(27,207)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	7,067	49,918,186	7064.01		1,716,934		2,226,529		2,226,529	867,289		(357,695)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2031	90	634,886	7064.01		167,610		194,832		194,832	34,205		(6,984)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/21/2026	04/21/2027	3,448	24,355,248	7064.01		285,079		715,462		715,462	489,775		(59,391)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2027	506	3,571,618	7064.01		36,788		43,582		43,582	14,458		(7,664)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/21/2026	04/21/2027	1,301	4,838,012	3719.11		72,136		55,298		55,298	(1,810)		(15,028)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/21/2026	04/21/2027	3,386	6,149,087	1816.28		119,399		89,262		89,262	(5,262)		(24,875)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/21/2026	04/21/2028	627	1,139,014	1816.28		34,170		30,780		30,780	169		(3,559)				0001

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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2027	15	721,713	49149.38		7,939		10,487		10,487	4,202		(1,654)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2027	47	2,326,981	49149.38		37,768		38,238		38,238	8,338		(7,868)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/22/2026	04/22/2027	2,859	646,623	226.17		14,420		521		521	(10,895)		(3,004)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/22/2026	04/21/2028	2,603	588,739	226.17		17,839		3,066		3,066	(12,914)		(1,858)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/22/2026	04/21/2028	2,447	633,625	258.91		21,226		6,249		6,249	(12,767)		(2,211)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/22/2026	04/22/2027	154	384,665	2502.13		8,578		3,935		3,935	(2,855)		(1,787)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/22/2026	04/21/2028	231	578,147	2502.13		17,980		11,364		11,364	(4,743)		(1,873)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	04/22/2026	04/22/2027	1,558	504,731	324.01		11,356		1,246		1,246	(7,745)		(2,366)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	04/22/2026	04/21/2028	1,909	618,482	324.01		19,297		5,117		5,117	(12,169)		(2,010)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	04/22/2026	04/22/2027	3,626	944,323	260.41		20,303		10,358		10,358	(5,715)		(4,230)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	04/22/2026	04/21/2028	6,014	1,566,035	260.41		44,789		29,486		29,486	(10,637)		(4,665)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/22/2026	04/22/2027	10,166	11,077,272	1089.62		233,730		273,888		273,888	88,851		(48,694)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/22/2026	04/21/2028	2,549	2,776,935	1089.62		79,143		90,469		90,469	19,571		(8,244)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/22/2026	04/22/2027	2,986	3,387,251	1134.3		98,230		119,079		119,079	41,313		(20,465)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/22/2026	04/22/2027	2,169	2,582,008	1190.39		85,594		115,794		115,794	48,032		(17,832)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/22/2026	04/22/2027	51	521,366	10200.18		21,063		19,317		19,317	2,642		(4,388)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/22/2026	04/22/2031	57	577,711	10200.18		82,324		72,166		72,166	(6,728)		(3,430)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/22/2026	04/22/2027	1,723	1,260,371	731.31		40,106		33,214		33,214	1,463		(8,355)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/22/2026	04/22/2027	2,367	1,731,011	731.31		43,275		42,527		42,527	8,267		(9,016)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/22/2026	04/22/2027	1,051	798,302	759.92		19,638		19,995		19,995	4,448		(4,091)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/22/2026	04/22/2027	535	3,818,534	7137.9		82,639		121,237		121,237	55,815		(17,216)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2026	04/22/2027	5,541	39,547,965	7137.9		1,274,497		1,583,128		1,583,128	574,152		(265,520)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2026	04/21/2028	158	1,127,758	7137.9		109,854		130,404		130,404	31,993		(11,443)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	2,635	18,805,652	7137.9		223,677		516,425		516,425	339,347		(46,599)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/22/2026	04/22/2027	125	890,530	7137.9		56,392		37,020		37,020	(7,624)		(11,748)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/22/2026	04/22/2027	218	1,556,940	7137.9		16,192		18,653		18,653	5,834		(3,373)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/22/2026	04/22/2027	819	3,039,077	3712.47		46,064		37,914		37,914	1,447		(9,597)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/22/2026	04/22/2027	4,898	8,879,460	1812.85		185,032		145,344		145,344	(1,140)		(38,548)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/22/2026	04/21/2028	618	1,119,759	1812.85		33,705		31,328		31,328	1,134		(3,511)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	8,187	1,850,045	225.98		41,256		1,583		1,583	(31,078)		(8,595)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	3,449	891,620	258.54		21,131		2,453		2,453	(14,276)		(4,402)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2026	04/21/2028	1,587	410,360	258.54		13,706		4,192		4,192	(8,086)		(1,428)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	369	922,430	2497.84		20,570		10,050		10,050	(6,234)		(4,285)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2026	04/21/2028	711	1,776,961	2497.84		55,263		36,125		36,125	(13,382)		(5,757)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/23/2026	04/23/2027	3,977	1,287,125	323.61		28,960		3,393		3,393	(19,534)		(6,033)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/23/2026	04/21/2028	1,174	379,887	323.61		11,852		3,240		3,240	(7,377)		(1,235)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/23/2026	04/23/2027	8,865	2,301,546	259.61		49,483		28,406		28,406	(10,769)		(10,309)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/23/2026	04/23/2027	4,729	5,145,736	1088.21		108,781		131,719		131,719	45,601		(22,663)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/23/2026	04/21/2028	1,189	1,293,605	1088.21		36,997		43,084		43,084	9,940		(3,854)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/23/2026	04/23/2027	2,959	3,350,330	1132.25		97,193		121,964		121,964	45,019		(20,249)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/23/2026	04/21/2028	780	883,638	1132.25		34,771		41,819		41,819	10,670		(3,622)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1,737	533,615	307.18		16,489		44,047		44,047	30,994		(3,435)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/23/2026	04/23/2027	363	429,965	1185.12		9,803		13,529		13,529	5,768		(2,042)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/23/2026	04/21/2028	408	483,637	1185.12		39,803		52,545		52,545	16,888		(4,146)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	39	397,360	10139.86		13,749		13,453		13,453	2,569		(2,864)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	1,276	927,131	726.76		47,828		40,394		40,394	2,531		(9,964)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2026	04/21/2028	163	118,669	726.76		6,123		5,326		5,326	(159)		(638)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	592	430,544	726.76		8,611		8,829		8,829	2,012		(1,794)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/23/2026	04/23/2027	546	413,577	756.79		17,205		17,169		17,169	3,549		(3,584)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/23/2026	04/23/2027	746	5,301,555	7108.4		122,572		183,023		183,023	85,987		(25,536)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/23/2026	04/23/2027	6,553	46,582,475	7108.4		1,429,526		1,799,196		1,799,196	667,488		(297,818)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/23/2026	04/21/2028	485	3,447,699	7108.4		178,346		208,636		208,636	48,867		(18,578)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/23/2026	04/23/2027	2,988	21,238,022	7108.4		239,361		415,803		415,803	226,309		(49,867)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/23/2026	04/23/2027	60	422,981	7108.4		20,557		7,210		7,210	(9,065)		(4,283)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	368	2,614,565	7108.4		26,930		31,528		31,528	10,209		(5,610)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/23/2026	04/23/2027	1,226	4,568,586	3726.88		71,680		52,517		52,517	(4,230)		(14,933)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/23/2026	04/23/2027	3,805	6,924,231	1819.69		122,072		88,078		88,078	(8,563)		(25,432)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/23/2026	04/21/2028	879	1,600,221	1819.69		48,967		41,763		41,763	(2,103)		(5,101)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/23/2026	04/23/2027	28	1,394,907	49310.32		21,007		28,172		28,172	11,542		(4,377)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/23/2026	04/23/2027	31	1,513,897	49310.32		29,421		30,409		30,409	7,117		(6,129)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	16,932	3,829,095	226.14		85,389		3,144		3,144	(64,455)		(17,789)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2027	8,372	1,893,263	226.14		42,409		1,610		1,610	(31,964)		(8,835)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/24/2028	2,140	483,934	226.14		14,663		2,548		2,548	(10,588)		(1,527)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/25/2028	2,347	530,795	226.14		16,083		2,801		2,801	(11,607)		(1,675)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	6,374	1,650,645	258.95		39,120		4,201		4,201	(26,769)		(8,150)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2027	1,725	446,699	258.95		10,631		1,165		1,165	(7,252)		(2,215)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/24/2028	1,932	500,406	258.95		16,764		4,943		4,943	(10,074)		(1,746)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2028	2,821	730,439	258.95		24,470		7,242		7,242	(14,679)		(2,549)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	904	2,261,709	2503.12		50,210		22,897		22,897	(16,853)		(10,460)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2027	476	1,192,151	2503.12		26,585		12,191		12,191	(8,856)		(5,539)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/24/2028	293	733,605	2503.12		22,888		14,352		14,352	(6,153)		(2,384)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2028	498	1,245,348	2503.12		38,855		24,413		24,413	(10,395)		(4,047)				0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/24/2026	04/23/2027	6,785	2,196,928	323.8		49,431		5,633		5,633	(33,500)		(10,298)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/24/2026	04/26/2027	3,487	1,128,961	323.8		25,515		2,958		2,958	(17,241)		(5,316)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/24/2026	04/25/2028	2,075	671,964	323.8		21,032		5,685		5,685	(13,157)		(2,191)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/24/2026	04/26/2028	3,033	982,084	323.8		30,739		8,321		8,321	(19,216)		(3,202)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	10,618	2,766,080	260.52		59,194		29,945		29,945	(16,917)		(12,332)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2027	5,493	1,430,922	260.52		30,765		15,623		15,623	(8,733)		(6,409)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/24/2026	04/24/2028	2,940	765,958	260.52		21,906		14,323		14,323	(5,302)		(2,282)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/24/2026	04/25/2028	1,687	439,461	260.52		12,569		8,224		8,224	(3,035)		(1,309)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2028	3,515	915,772	260.52		26,191		17,153		17,153	(6,310)		(2,728)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2026	04/23/2027	12,121	13,221,801	1090.85		279,244		317,786		317,786	96,718		(58,176)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2026	04/26/2027	952	1,038,956	1090.85		22,015		25,067		25,067	7,639		(4,587)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2026	04/24/2028	1,720	1,876,434	1090.85		53,741		60,049		60,049	11,906		(5,598)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2026	04/26/2028	944	1,029,258	1090.85		29,519		32,971		32,971	6,527		(3,075)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2026	04/23/2027	2,838	3,224,289	1136.09		93,440		110,161		110,161	36,188		(19,467)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2026	04/26/2027	367	416,863	1136.09		12,127		14,297		14,297	4,697		(2,526)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2026	04/24/2028	414	470,242	1136.09		18,528		21,373		21,373	4,775		(1,930)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1,307	402,883	308.19		12,449		31,981		31,981	22,126		(2,594)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1,555	1,870,486	1202.89		92,570		114,711		114,711	41,427		(19,285)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/24/2026	04/24/2028	446	536,976	1202.89		20,620		24,966		24,966	6,494		(2,148)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	82	842,966	10288.09		46,842		35,824		35,824	(1,259)		(9,759)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/24/2028	89	913,122	10288.09		71,204		60,055		60,055	(3,732)		(7,417)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/24/2031	203	2,090,539	10288.09		297,902		248,269		248,269	(37,220)		(12,413)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	1,734	1,270,192	732.63		27,557		21,514		21,514	(302)		(5,741)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/24/2031	777	568,930	732.63		77,716		64,531		64,531	(9,946)		(3,238)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	3,055	2,238,298	732.63		44,766		43,417		43,417	7,977		(9,326)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1,052	802,198	762.34		34,762		30,487		30,487	2,966		(7,242)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2026	04/24/2027	693	4,962,469	7165.08		110,172		156,113		156,113	68,893		(22,953)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2026	04/25/2027	873	6,256,459	7165.08		118,966		169,103		169,103	74,922		(24,785)				0001

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)
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/24/2026	04/26/2027	597	4,277,760	7165.08		103,073		147,150		147,150	65,550		(21,474)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/24/2026	04/23/2027	14,514	103,992,638	7165.08		3,651,038		4,493,795		4,493,795	1,603,390		(760,633)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/24/2026	04/26/2027	4,588	32,875,983	7165.08		1,123,548		1,378,074		1,378,074	488,599		(234,072)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/24/2026	04/24/2028	131	941,559	7165.08		131,630		160,895		160,895	42,976		(13,711)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/24/2026	04/25/2028	367	2,631,773	7165.08		140,010		159,458		159,458	34,032		(14,584)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/24/2026	04/24/2031	216	1,549,076	7165.08		396,254		456,568		456,568	76,825		(16,511)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/24/2026	04/24/2027	3,181	22,790,123	7165.08		280,769		505,382		505,382	283,107		(58,494)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/24/2026	04/25/2027	3,042	21,799,055	7165.08		252,825		451,883		451,883	251,730		(52,672)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/24/2026	04/26/2027	1,758	12,598,207	7165.08		119,162		207,645		207,645	113,308		(24,825)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/24/2026	04/24/2027	42	297,365	7165.08		19,686		12,625		12,625	(2,959)		(4,101)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/24/2026	04/26/2027	51	363,243	7165.08		22,376		11,329		11,329	(6,385)		(4,662)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	456	3,270,176	7165.08		33,258		38,879		38,879	12,550		(6,929)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	90	648,399	7165.08		6,594		7,692		7,692	2,472		(1,374)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	2,894	10,751,889	3715.37		193,388		162,042		162,042	8,943		(40,289)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/24/2026	04/26/2027	767	2,848,270	3715.37		48,656		40,675		40,675	2,156		(10,137)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2026	04/23/2027	8,117	14,724,074	1813.88		276,222		219,557		219,557	882		(57,546)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2026	04/26/2027	3,051	5,534,943	1813.88		99,019		79,576		79,576	1,186		(20,629)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2026	04/24/2028	929	1,685,478	1813.88		51,576		46,786		46,786	583		(5,372)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2026	04/25/2028	548	993,469	1813.88		30,400		27,600		27,600	367		(3,167)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2026	04/26/2028	1,358	2,463,079	1813.88		75,617		68,486		68,486	746		(7,877)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/24/2026	04/24/2027	40	1,973,585	49230.71		27,994		36,717		36,717	14,555		(5,832)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/24/2026	04/26/2027	34	1,694,502	49230.71		32,001		43,566		43,566	18,232		(6,667)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/24/2026	04/23/2027	73	3,601,994	49230.71		57,367		59,453		59,453	14,038		(11,951)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/24/2026	04/26/2027	21	1,036,549	49230.71		21,096		22,104		22,104	5,404		(4,395)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	5,631	1,271,337	225.78		28,351		1,198		1,198	(21,247)		(5,906)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2027	2,238	723,503	323.29		16,279		2,054		2,054	(10,834)		(3,391)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/27/2026	04/27/2027	2,396	623,693	260.27		13,409		7,078		7,078	(3,538)		(2,794)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/27/2026	04/27/2028	323	366,897	1136.77		14,452		16,577		16,577	3,630		(1,505)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/27/2026	04/27/2028	650	780,960	1201.9		52,796		64,252		64,252	16,956		(5,500)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/27/2026	04/27/2027	43	443,093	10289.25		15,331		12,993		12,993	856		(3,194)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/27/2026	04/27/2028	60	619,853	10289.25		54,453		45,856		45,856	(2,924)		(5,672)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/27/2026	04/27/2027	40	408,598	10289.25		14,383		13,872		13,872	2,486		(2,996)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	1,307	958,902	733.43		44,708		34,708		34,708	(687)		(9,314)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2028	768	563,290	733.43		49,457		41,678		41,678	(2,628)		(5,152)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	610	447,698	733.43		8,954		8,603		8,603	1,515		(1,865)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/27/2026	04/27/2027	571	4,095,723	7173.91		92,799		131,962		131,962	58,496		(19,333)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2026	04/27/2027	4,903	35,172,686	7173.91		1,083,706		1,332,217		1,332,217	474,283		(225,772)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2026	04/27/2028	83	598,231	7173.91		38,347		43,150		43,150	8,798		(3,994)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2026	04/27/2027	2,585	18,547,409	7173.91		227,559		309,105		309,105	128,955		(47,408)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	107	769,968	7173.91		43,717		17,055		17,055	(17,554)		(9,108)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	188	1,350,459	7173.91		13,883		15,974		15,974	4,983		(2,892)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/27/2026	04/27/2027	1,342	4,988,469	3716.16		83,471		70,387		70,387	4,306		(17,390)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	04/27/2026	04/27/2027	1,322	2,398,060	1813.69		32,448		27,423		27,423	1,735		(6,760)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/27/2026	04/27/2027	5	261,562	49167.79		3,793		4,803		4,803	1,800		(790)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/27/2026	04/27/2027	49	2,409,180	49167.79		55,276		56,803		56,803	13,044		(11,516)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	2,835	638,947	225.41		14,249		668		668	(10,613)		(2,968)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2028	1,510	340,398	225.41		10,314		1,978		1,978	(7,262)		(1,074)				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2028	1,681	434,140	258.24		14,500		4,619		4,619	(8,370)		(1,510)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	467	1,164,828	2496.3		25,859		13,164		13,164	(7,308)		(5,387)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/28/2026	04/28/2027	5,903	1,905,879	322.89		42,882		5,763		5,763	(28,186)		(8,934)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/28/2026	04/28/2028	4,244	1,370,433	322.89		42,758		12,471		12,471	(25,832)		(4,454)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/28/2026	04/28/2027	3,597	933,898	259.64		20,079		11,634		11,634	(4,261)		(4,183)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	3,901	4,250,366	1089.46		89,853		106,265		106,265	35,132		(18,719)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2028	804	875,501	1089.46		25,048		28,690		28,690	6,252		(2,609)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	3,197	3,626,124	1134.09		105,158		128,850		128,850	45,600		(21,908)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/28/2026	04/28/2027	1,796	2,144,271	1194.12		98,496		130,315		130,315	52,339		(20,520)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/28/2026	04/28/2028	510	608,538	1194.12		48,387		61,216		61,216	17,869		(5,040)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	97	987,782	10193.07		51,458		43,986		43,986	3,248		(10,720)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2028	80	815,541	10193.07		72,828		65,894		65,894	652		(7,586)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2031	253	2,580,109	10193.07		367,666		324,095		324,095	(28,251)		(15,319)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	2,734	1,992,465	728.79		80,928		66,107		66,107	2,039		(16,860)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2028	1,004	731,366	728.79		59,606		52,614		52,614	(783)		(6,209)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2031	791	576,344	728.79		78,729		67,200		67,200	(8,248)		(3,280)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	2,778	2,024,267	728.79		40,485		40,631		40,631	8,580		(8,434)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/28/2026	04/28/2027	1,193	906,096	759.64		37,439		33,919		33,919	4,280		(7,800)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/28/2026	04/28/2027	822	5,871,135	7138.8		130,325		193,253		193,253	90,079		(27,151)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/28/2026	04/28/2027	6,573	46,925,448	7138.8		1,586,880		1,977,437		1,977,437	721,157		(330,600)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/28/2026	04/28/2028	166	1,188,340	7138.8		94,679		113,301		113,301	28,484		(9,862)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/28/2026	04/28/2031	90	642,970	7138.8		165,050		191,801		191,801	33,628		(6,877)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/28/2026	04/28/2027	2,837	20,251,439	7138.8		263,515		328,833		328,833	120,217		(54,899)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	330	2,356,663	7138.8		23,967		28,108		28,108	9,134		(4,993)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/28/2026	04/28/2027	1,408	5,235,300	3717.7		83,184		68,187		68,187	2,333		(17,330)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/28/2026	04/28/2027	3,466	6,287,851	1814.25		127,595		99,979		99,979	(1,035)		(26,582)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/28/2026	04/28/2028	1,398	2,536,880	1814.25		75,599		70,394		70,394	2,670		(7,875)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	44	2,151,595	49141.93		42,103		58,664		58,664	25,332		(8,772)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	18	891,419	49141.93		22,294		23,190		23,190	5,541		(4,645)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2026	04/29/2027	8,997	2,021,494	224.68		45,079		2,551		2,551	(33,137)		(9,392)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2028	3,196	717,981	224.68		21,683		4,556		4,556	(14,869)		(2,259)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2026	04/29/2027	3,296	848,275	257.34		20,104		3,037		3,037	(12,878)		(4,188)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2026	04/29/2027	437	1,087,619	2491.34		24,145		13,175		13,175	(5,940)		(5,030)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2028	647	1,610,930	2491.34		50,100		34,670		34,670	(10,211)		(5,219)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	9,652	2,502,527	259.28		53,804		32,832		32,832	(9,763)		(11,209)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/29/2026	04/28/2028	5,027	1,303,513	259.28		37,150		27,177		27,177	(6,104)		(3,870)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/29/2026	04/29/2027	12,948	14,105,514	1089.37		298,050		353,831		353,831	117,875		(62,094)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/29/2026	04/28/2028	1,334	1,452,961	1089.37		41,511		47,681		47,681	10,494		(4,324)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/29/2026	04/29/2027	3,705	4,201,703	1133.97		121,849		149,773		149,773	53,309		(25,385)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/29/2026	04/28/2028	556	630,075	1133.97		24,768		29,364		29,364	7,176		(2,580)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/29/2026	04/29/2027	2,532	777,930	307.2		24,038		64,221		64,221	45,191		(5,008)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/29/2026	04/28/2028	1,043	320,429	307.2		14,419		28,040		28,040	15,122		(1,502)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/29/2026	04/29/2027	2,937	3,517,768	1197.68		125,384		162,775		162,775	63,512		(26,122)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/29/2026	04/28/2028	536	641,927	1197.68		52,831		65,707		65,707	18,379		(5,503)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/29/2026	04/29/2027	15	154,770	10252.58		4,829		4,250		4,250	428		(1,006)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/29/2026	04/29/2031	46	471,476	10252.58		67,185		57,155		57,155	(7,231)		(2,799)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/29/2026	04/29/2027	41	418,817	10252.58		14,742		14,563		14,563	2,892		(3,071)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/29/2026	04/29/2027	3,157	2,299,730	728.41		54,833		45,955		45,955	2,545		(11,423)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/29/2026	04/28/2028	628	457,536	728.41		17,844		14,583		14,583	(1,402)		(1,859)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/29/2026	04/29/2027	1,344	978,733	728.41		19,575		19,705		19,705	4,208		(4,078)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/29/2026	04/29/2027	761	577,633	759.34		14,210		14,549		14,549	3,299		(2,960)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/29/2026	04/28/2028	648	491,702	759.34		26,736		26,648		26,648	2,696		(2,785)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/29/2026	04/29/2027	882	6,291,796	7135.95		121,935		176,768		176,768	80,236		(25,403)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/29/2026	04/29/2027	7,659	54,655,620	7135.95		1,594,405		1,965,146		1,965,146	702,909		(332,168)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/29/2026	04/28/2028	86	615,685	7135.95		14,222		15,876		15,876	3,135		(1,481)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/29/2026	04/29/2031	95	677,906	7135.95		175,171		202,523		202,523	34,651		(7,299)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	04/29/2027	3,264	23,293,620	7135.95		267,139		193,563		193,563	(17,922)		(55,654)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/29/2026	04/29/2027	407	2,903,130	7135.95		30,222		34,626		34,626	10,701		(6,296)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2026	04/29/2027	1,337	4,953,206	3705.95		80,612		72,942		72,942	9,124		(16,794)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2026	04/29/2027	6,287	11,369,748	1808.33		226,402		197,426		197,426	18,191		(47,167)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2026	04/28/2028	785	1,419,839	1808.33		43,305		41,788		41,788	2,994		(4,511)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/29/2026	04/29/2027	10	506,980	48861.81		6,439		8,524		8,524	3,426		(1,341)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/29/2026	04/29/2027	43	2,124,248	48861.81		38,874		41,118		41,118	10,343		(8,099)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	8,568	1,929,644	225.22		43,031		2,157		2,157	(31,909)		(8,965)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	2,526	568,837	225.22		17,179		3,382		3,382	(12,007)		(1,789)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	3,706	957,132	258.27		31,873		10,156		10,156	(18,397)		(3,320)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	451	1,126,935	2500.82		25,018		12,051		12,051	(7,755)		(5,212)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	679	1,699,130	2500.82		52,843		33,982		33,982	(13,357)		(5,504)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	23,946	7,727,454	322.71		173,868		24,275		24,275	(113,370)		(36,222)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2028	3,087	996,147	322.71		31,080		9,188		9,188	(18,655)		(3,237)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/30/2026	04/30/2027	7,819	2,032,158	259.91		43,691		24,489		24,489	(10,100)		(9,102)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/30/2026	04/28/2028	4,237	1,101,293	259.91		31,387		21,777		21,777	(6,341)		(3,269)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/30/2026	04/30/2027	3,436	3,755,908	1093.18		79,250		86,107		86,107	23,368		(16,510)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/30/2026	04/28/2028	1,781	1,946,866	1093.18		55,291		60,170		60,170	10,639		(5,759)				0001

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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/30/2026	04/30/2027	1,829	2,083,936	1139.53		60,226		67,828		67,828	20,149		(12,547)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/30/2026	04/30/2027	389	469,875	1207.01		29,038		37,408		37,408	14,420		(6,050)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	103	1,062,034	10334.59		44,732		36,167		36,167	755		(9,319)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	47	486,206	10334.59		43,321		35,446		35,446	(3,362)		(4,513)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	2,484	1,838,080	740.1		85,626		62,664		62,664	(5,123)		(17,839)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	863	638,738	740.1		26,316		23,692		23,692	2,859		(5,483)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/30/2026	04/30/2027	500	383,813	767.23		15,045		14,811		14,811	2,900		(3,134)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/30/2026	04/30/2027	628	4,524,853	7209.01		99,529		140,041		140,041	61,248		(20,735)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/30/2026	04/30/2027	6,332	45,646,336	7209.01		1,445,516		1,731,625		1,731,625	587,258		(301,149)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/30/2026	04/26/2028	15	104,870	7209.01		9,113		10,328		10,328	2,164		(949)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/30/2026	04/28/2028	170	1,226,795	7209.01		111,832		129,643		129,643	29,460		(11,649)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	2,582	18,611,005	7209.01		205,165		225,194		225,194	62,772		(42,743)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	73	523,570	7209.01		34,880		16,666		16,666	(10,948)		(7,267)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	205	1,476,179	7209.01		15,234		17,262		17,262	5,202		(3,174)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/30/2026	04/30/2027	1,016	3,785,008	3724.15		67,446		53,886		53,886	491		(14,051)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/30/2026	04/30/2027	2,764	5,021,912	1817.02		91,589		69,617		69,617	(2,891)		(19,081)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/30/2026	04/28/2028	779	1,415,887	1817.02		42,477		38,207		38,207	155		(4,425)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/30/2026	04/30/2027	20	1,017,687	49652.14		18,483		23,555		23,555	8,923		(3,851)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	04/30/2026	04/30/2027	26	1,274,404	49652.14		25,934		25,924		25,924	5,393		(5,403)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2026	04/02/2027	72,230	7,223,004	100		133,200		38,372		38,372	(67,078)		(27,750)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/01/2026	04/02/2027	66,970	6,563,014	98		61,000		132,756		132,756	84,464		(12,708)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/08/2026	04/09/2027	58,465	5,846,450	100		107,000		27,393		27,393	(57,316)		(22,292)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/08/2026	04/09/2027	61,152	5,992,860	98		55,000		123,679		123,679	80,137		(11,458)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/15/2026	04/16/2027	75,567	7,556,687	100		140,000		36,664		36,664	(74,169)		(29,167)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/15/2026	04/16/2027	64,510	6,321,971	98		56,000		129,690		129,690	85,357		(11,667)				0001

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)
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2026	04/23/2027	68,252	6,825,221	100		133,000		34,872		34,872	(70,420)		(27,708)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2026	04/23/2027	64,823	6,352,613	98		53,000		128,124		128,124	86,165		(11,042)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/29/2026	04/30/2027	57,308	5,730,785	100		115,000		37,243		37,243	(53,798)		(23,958)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/29/2026	04/30/2027	66,997	6,565,667	98		56,000		123,055		123,055	78,722		(11,667)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	04/30/2027	20,495	4,616,874	225.27		102,956		5,099		5,099	(84,988)		(12,870)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	05/03/2027	9,836	2,215,800	225.27		49,634		2,524		2,524	(40,906)		(6,204)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	05/01/2028	3,392	764,045	225.27		23,074		4,545		4,545	(17,087)		(1,442)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	05/03/2028	1,938	436,573	225.27		13,228		2,608		2,608	(9,793)		(827)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	04/30/2027	8,397	2,169,569	258.38		51,419		6,485		6,485	(38,507)		(6,427)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	05/01/2028	1,980	511,529	258.38		17,085		5,400		5,400	(10,617)		(1,068)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	04/30/2027	1,351	3,380,917	2501.9		75,056		35,623		35,623	(30,051)		(9,382)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	05/03/2027	389	973,691	2501.9		21,713		10,357		10,357	(8,642)		(2,714)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	05/01/2028	725	1,814,548	2501.9		56,432		36,093		36,093	(16,813)		(3,527)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	05/02/2028	580	1,449,941	2501.9		45,093		28,869		28,869	(13,406)		(2,818)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2026	05/03/2028	640	1,601,678	2501.9		49,812		31,922		31,922	(14,777)		(3,113)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/01/2026	04/30/2027	15,715	4,090,555	260.29		87,538		46,662		46,662	(29,933)		(10,942)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/01/2026	05/03/2027	6,950	1,808,961	260.29		38,893		20,800		20,800	(13,231)		(4,862)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/01/2026	05/02/2028	3,178	827,164	260.29		23,657		15,876		15,876	(6,302)		(1,479)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/01/2026	04/30/2027	9,671	10,582,208	1094.2		222,226		236,627		236,627	42,179		(27,778)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/01/2026	05/03/2027	483	528,998	1094.2		11,162		11,879		11,879	2,112		(1,395)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/01/2026	05/01/2028	420	459,941	1094.2		13,108		14,008		14,008	1,719		(819)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/01/2026	05/02/2028	531	580,937	1094.2		16,557		17,703		17,703	2,181		(1,035)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/01/2026	05/03/2028	856	936,306	1094.2		26,685		28,547		28,547	3,530		(1,668)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/01/2026	04/30/2027	5,719	6,525,530	1141.03		188,588		207,070		207,070	42,056		(23,573)				0001

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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/01/2026	05/03/2027	1,374	1,567,815	1141.03		45,310		49,959		49,959	10,313		(5,664)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/01/2026	05/01/2028	514	586,800	1141.03		23,003		25,348		25,348	3,783		(1,438)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	761	924,758	1215.59		40,138		46,126		46,126	11,006		(5,017)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	05/01/2028	683	830,095	1215.59		65,304		74,626		74,626	13,403		(4,082)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	108	1,124,591	10434.31		56,941		38,411		38,411	(11,413)		(7,118)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2026	05/01/2031	56	579,689	10434.31		82,606		65,138		65,138	(15,402)		(2,065)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1,607	1,195,174	743.72		41,485		30,012		30,012	(6,288)		(5,186)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1,517	1,128,251	743.72		28,206		24,456		24,456	(225)		(3,526)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	1,639	1,261,707	769.75		52,978		43,726		43,726	(2,630)		(6,622)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	05/01/2027	546	3,945,957	7230.12		79,531		110,437		110,437	40,848		(9,941)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	05/02/2027	965	6,977,128	7230.12		139,574		195,391		195,391	73,264		(17,447)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	05/03/2027	451	3,262,513	7230.12		76,629		106,545		106,545	39,494		(9,579)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	04/30/2027	14,085	101,836,397	7230.12		3,362,959		4,017,827		4,017,827	1,075,237		(420,370)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	05/03/2027	5,844	42,252,078	7230.12		1,394,326		1,665,777		1,665,777	445,742		(174,291)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	05/02/2028	75	541,121	7230.12		75,987		88,863		88,863	17,626		(4,749)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	05/03/2028	119	858,056	7230.12		19,726		21,696		21,696	3,203		(1,233)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	05/01/2027	2,663	19,254,488	7230.12		233,518		371,085		371,085	166,757		(29,190)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	05/02/2027	2,767	20,006,590	7230.12		246,954		344,045		344,045	127,961		(30,869)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	05/03/2027	2,089	15,105,751	7230.12		154,200		270,710		270,710	135,785		(19,275)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	05/01/2027	70	505,168	7230.12		30,815		15,105		15,105	(11,858)		(3,852)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	05/03/2027	80	577,898	7230.12		29,909		11,951		11,951	(14,220)		(3,739)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/01/2026	04/30/2027	426	3,078,328	7230.12		31,399		35,786		35,786	8,312		(3,925)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/01/2026	05/03/2027	222	1,608,589	7230.12		16,408		18,664		18,664	4,307		(2,051)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	2,879	10,687,802	3712.82		200,854		177,489		177,489	1,742		(25,107)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2026	05/03/2027	1,218	4,520,742	3712.82		84,023		74,579		74,579	1,059		(10,503)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2026	04/30/2027	6,772	12,266,833	1811.3		222,987		187,317		187,317	(7,797)		(27,873)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2026	05/03/2027	3,409	6,174,879	1811.3		108,848		92,347		92,347	(2,896)		(13,606)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2026	05/01/2028	212	383,974	1811.3		11,634		11,000		11,000	93		(727)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2026	05/02/2028	475	860,006	1811.3		26,144		24,657		24,657	147		(1,634)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2026	05/03/2028	2,031	3,679,029	1811.3		111,842		105,567		105,567	714		(6,990)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	05/01/2027	28	1,405,617	49499.27		24,481		32,352		32,352	10,931		(3,060)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	05/02/2027	25	1,262,094	49499.27		21,021		28,014		28,014	9,620		(2,628)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	05/03/2027	16	782,652	49499.27		17,638		23,145		23,145	7,711		(2,205)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	04/30/2027	78	3,883,197	49499.27		74,884		73,712		73,712	8,189		(9,360)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2026	05/03/2027	23	1,130,738	49499.27		28,033		28,328		28,328	3,799		(3,504)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2026	05/04/2027	4,730	1,061,262	224.35		23,666		1,520		1,520	(19,188)		(2,958)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/04/2026	05/04/2027	3,553	924,327	260.13		19,873		10,907		10,907	(6,482)		(2,484)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/04/2026	05/04/2027	322	390,903	1213.3		7,466		9,086		9,086	2,553		(933)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2026	05/04/2028	40	413,993	10406.42		36,970		28,955		28,955	(5,704)		(2,311)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2026	05/04/2027	637	470,158	737.94		11,942		9,056		9,056	(1,393)		(1,493)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2026	05/04/2028	1,064	784,821	737.94		66,896		54,522		54,522	(8,193)		(4,181)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/04/2026	05/04/2027	481	368,949	766.3		7,047		6,926		6,926	760		(881)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/04/2026	05/04/2027	668	4,807,853	7200.75		111,612		158,874		158,874	61,214		(13,951)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2026	05/04/2027	4,001	28,807,824	7200.75		956,344		1,158,278		1,158,278	321,476		(119,543)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2026	05/04/2028	87	624,802	7200.75		26,367		28,921		28,921	4,202		(1,648)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/04/2026	05/04/2027	2,360	16,992,756	7200.75		205,103		257,046		257,046	77,580		(25,638)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/04/2026	05/04/2027	217	1,564,431	7200.75		15,973		18,287		18,287	4,311		(1,997)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2026	05/04/2027	1,346	4,968,623	3690.43		83,880		88,232		88,232	14,836		(10,485)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2026	05/04/2027	807	1,451,839	1799.81		21,753		22,160		22,160	3,126		(2,719)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/04/2026	05/04/2027	16	775,036	48941.9		16,973		25,065		25,065	10,213		(2,122)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/04/2026	05/04/2027	13	638,238	48941.9		15,892		16,892		16,892	2,986		(1,987)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2027	3,425	769,400	224.64		17,158		1,039		1,039	(13,974)		(2,145)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2027	2,150	554,707	258		13,147		1,840		1,840	(9,663)		(1,643)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2027	464	1,160,411	2501.6		25,761		12,471		12,471	(10,070)		(3,220)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2027	2,640	688,692	260.84		14,807		7,352		7,352	(5,604)		(1,851)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2026	05/05/2027	4,674	5,121,211	1095.71		108,058		111,127		111,127	16,576		(13,507)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2026	05/05/2028	990	1,084,670	1095.71		30,913		32,317		32,317	3,336		(1,932)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2026	05/05/2027	3,610	4,127,524	1143.25		119,285		127,018		127,018	22,644		(14,911)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2026	05/05/2028	502	574,122	1143.25		22,448		24,249		24,249	3,204		(1,403)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	2,659	821,676	309.06		25,390		63,217		63,217	41,001		(3,174)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2028	1,205	372,294	309.06		16,753		30,831		30,831	15,125		(1,047)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/05/2026	05/05/2027	2,289	2,806,890	1226.41		134,564		143,296		143,296	25,553		(16,820)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/05/2026	05/05/2028	1,227	1,504,728	1226.41		93,054		101,734		101,734	14,495		(5,816)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2027	137	1,444,526	10547.89		64,720		40,653		40,653	(15,977)		(8,090)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2028	154	1,619,805	10547.89		130,179		94,387		94,387	(27,655)		(8,136)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2031	141	1,488,412	10547.89		212,099		160,176		160,176	(46,620)		(5,302)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2027	72	762,084	10547.89		26,825		21,487		21,487	(1,985)		(3,353)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2027	2,883	2,153,408	746.86		99,273		64,639		64,639	(22,224)		(12,409)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2028	808	603,829	746.86		53,016		39,839		39,839	(9,864)		(3,314)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2031	835	623,729	746.86		85,201		65,522		65,522	(17,550)		(2,130)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2027	2,330	1,740,446	746.86		34,809		29,208		29,208	(1,250)		(4,351)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2026	05/05/2027	836	646,373	773.41		36,611		27,477		27,477	(4,557)		(4,576)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2026	05/05/2027	491	3,566,107	7259.22		79,411		105,019		105,019	35,534		(9,926)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2026	05/05/2027	6,373	46,260,409	7259.22		1,586,742		1,865,817		1,865,817	477,417		(198,343)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2026	05/05/2028	371	2,693,331	7259.22		220,919		247,414		247,414	40,303		(13,807)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/05/2026	05/05/2027	2,541	18,445,914	7259.22		211,014		479,829		479,829	295,192		(26,377)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2026	05/05/2027	68	493,380	7259.22		21,709		7,098		7,098	(11,897)		(2,714)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	431	3,125,875	7259.22		32,353		35,923		35,923	7,614		(4,044)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2026	05/05/2027	1,544	5,723,774	3706.16		93,302		87,722		87,722	6,083		(11,663)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2026	05/05/2027	3,283	5,932,660	1807.3		114,196		102,862		102,862	2,941		(14,274)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2026	05/05/2028	1,343	2,426,479	1807.3		72,552		72,534		72,534	4,516		(4,534)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2026	05/05/2027	19	957,204	49298.25		17,764		25,120		25,120	9,577		(2,220)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2026	05/05/2027	20	978,714	49298.25		18,277		18,712		18,712	2,720		(2,285)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/06/2026	05/06/2027	1,017	7,493,793	7365.12		160,768		194,628		194,628	53,957		(20,096)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	6,133	45,172,902	7365.12		1,341,525		1,459,661		1,459,661	285,827		(167,691)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2026	05/05/2028	32	235,437	7365.12		9,775		10,465		10,465	1,301		(611)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	3,034	22,347,649	7365.12		262,581		518,556		518,556	288,798		(32,823)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2026	05/06/2027	58	426,263	7365.12		27,221		16,098		16,098	(7,720)		(3,403)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	267	1,969,646	7365.12		20,209		21,866		21,866	4,183		(2,526)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/06/2026	05/06/2027	1,075	3,994,419	3715.53		67,176		60,099		60,099	1,320		(8,397)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2026	05/06/2027	3,769	6,828,644	1811.68		133,201		112,391		112,391	(4,160)		(16,650)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2028	435	787,983	1811.68		23,561		22,562		22,562	474		(1,473)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/06/2026	05/06/2027	28	1,378,734	49910.59		20,668		26,736		26,736	8,651		(2,584)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/06/2026	05/06/2027	38	1,883,963	49910.59		32,938		32,545		32,545	3,724		(4,117)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2026	05/06/2027	3,573	805,265	225.39		17,957		918		918	(14,794)		(2,245)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2028	3,645	821,436	225.39		24,807		4,858		4,858	(18,398)		(1,550)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2028	3,396	880,080	259.18		29,395		8,678		8,678	(18,880)		(1,837)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2026	05/06/2027	222	557,564	2513.29		12,378		5,116		5,116	(5,714)		(1,547)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2028	520	1,306,661	2513.29		40,637		23,859		23,859	(14,239)		(2,540)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/06/2026	05/06/2027	3,864	1,012,977	262.14		21,779		8,947		8,947	(10,110)		(2,722)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/06/2026	05/05/2028	2,567	672,961	262.14		19,179		11,017		11,017	(6,963)		(1,199)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/06/2026	05/06/2027	7,704	8,487,763	1101.67		179,092		158,643		158,643	1,938		(22,386)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/06/2026	05/05/2028	1,250	1,377,585	1101.67		39,261		37,256		37,256	449		(2,454)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/06/2026	05/06/2027	3,992	4,598,098	1151.96		132,885		121,705		121,705	5,430		(16,611)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/06/2026	05/05/2028	799	920,449	1151.96		36,082		35,240		35,240	1,414		(2,255)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1,273	394,086	309.53		12,177		29,759		29,759	19,104		(1,522)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/06/2026	05/06/2027	941	1,177,244	1250.46		50,509		45,826		45,826	1,630		(6,314)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/06/2026	05/05/2028	242	302,978	1250.46		19,724		19,661		19,661	1,170		(1,233)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/06/2026	05/06/2027	39	423,720	10788.7		17,118		9,124		9,124	(5,854)		(2,140)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/06/2026	05/05/2028	38	406,053	10788.7		36,220		22,110		22,110	(11,846)		(2,264)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1,191	908,369	762.39		42,625		21,910		21,910	(15,387)		(5,328)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2026	05/05/2028	684	521,804	762.39		43,480		28,543		28,543	(12,220)		(2,717)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1,243	947,848	762.39		23,696		16,843		16,843	(3,891)		(2,962)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/06/2026	05/06/2027	482	379,728	787.53		9,341		7,356		7,356	(818)		(1,168)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/06/2026	05/05/2028	139	109,161	787.53		7,106		5,810		5,810	(852)		(444)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	7,039	1,584,261	225.06		35,329		1,975		1,975	(28,938)		(4,416)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	3,455	893,100	258.52		21,166		2,738		2,738	(15,783)		(2,646)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	297	745,319	2507.9		16,546		7,397		7,397	(7,081)		(2,068)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2026	05/05/2028	434	1,088,014	2507.9		33,837		20,731		20,731	(10,991)		(2,115)				0001

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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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/07/2026	05/07/2027	6,175	1,999,223	323.75		44,983		5,688		5,688	(33,672)		(5,623)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/07/2026	05/02/2028	6,293	2,037,492	323.75		63,366		17,489		17,489	(41,917)		(3,960)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/07/2026	05/07/2027	10,142	2,653,110	261.59		57,042		25,529		25,529	(24,382)		(7,130)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2028	1,619	423,423	261.59		12,068		7,277		7,277	(4,036)		(754)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/07/2026	05/07/2027	4,014	4,416,511	1100.2		93,321		85,880		85,880	4,225		(11,665)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/07/2026	05/05/2028	1,388	1,527,604	1100.2		43,628		42,323		42,323	1,422		(2,727)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/07/2026	05/07/2027	1,757	2,020,786	1149.82		58,603		55,657		55,657	4,379		(7,325)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/07/2026	05/05/2028	744	855,953	1149.82		33,630		33,580		33,580	2,051		(2,102)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/07/2026	05/07/2027	1,348	1,685,782	1250.2		72,554		67,458		67,458	3,973		(9,069)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/07/2026	05/07/2027	50	537,832	10775.45		28,759		13,499		13,499	(11,665)		(3,595)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/07/2026	05/07/2031	53	569,819	10775.45		81,199		56,156		56,156	(23,014)		(2,030)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/07/2026	05/07/2027	43	460,573	10775.45		16,212		10,884		10,884	(3,302)		(2,027)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	2,567	1,944,692	757.67		53,802		32,576		32,576	(14,500)		(6,725)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	649	491,643	757.67		12,291		9,204		9,204	(1,551)		(1,536)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/07/2026	05/07/2027	474	371,043	783.49		22,930		14,603		14,603	(5,461)		(2,866)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	642	4,713,651	7337.11		99,272		122,291		122,291	35,428		(12,409)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/07/2026	05/07/2027	5,676	41,648,280	7337.11		1,141,087		1,255,710		1,255,710	257,259		(142,636)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/07/2026	05/05/2028	61	449,727	7337.11		23,881		26,002		26,002	3,614		(1,493)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/07/2026	05/07/2031	60	440,466	7337.11		113,816		121,471		121,471	10,500		(2,845)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	3,426	25,138,453	7337.11		267,271		523,084		523,084	289,222		(33,409)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	53	386,167	7337.11		25,614		15,048		15,048	(7,365)		(3,202)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	191	1,399,984	7337.11		14,336		15,684		15,684	3,140		(1,792)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/07/2026	05/07/2027	804	2,985,532	3711.07		47,683		43,526		43,526	1,803		(5,960)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/07/2026	05/07/2027	4,420	7,996,761	1809.31		153,138		132,904		132,904	(1,092)		(19,142)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/07/2026	05/05/2028	1,407	2,546,228	1809.31		76,387		74,629		74,629	3,016		(4,774)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	19	919,177	49596.97		9,095		12,111		12,111	4,153		(1,137)				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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	36	1,809,154	49596.97		25,999		25,660		25,660	2,910		(3,250)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	22,436	5,053,806	225.25		112,700		6,021		6,021	(92,592)		(14,087)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	12,100	2,725,465	225.25		61,050		3,343		3,343	(50,076)		(7,631)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/08/2028	2,601	585,857	225.25		17,693		3,547		3,547	(13,040)		(1,106)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/09/2028	2,123	478,159	225.25		14,440		2,901		2,901	(10,637)		(903)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2028	1,875	422,332	225.25		12,797		2,568		2,568	(9,429)		(800)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	9,663	2,503,461	259.09		59,332		6,921		6,921	(44,995)		(7,417)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/08/2028	3,695	957,371	259.09		31,976		9,572		9,572	(20,406)		(1,999)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2028	2,194	568,348	259.09		18,983		5,703		5,703	(12,094)		(1,186)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1,247	3,137,934	2515.83		69,662		27,879		27,879	(33,075)		(8,708)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	322	809,599	2515.83		18,054		7,270		7,270	(8,528)		(2,257)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/08/2028	478	1,202,565	2515.83		37,400		21,588		21,588	(13,474)		(2,337)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/09/2028	500	1,257,320	2515.83		39,103		22,596		22,596	(14,063)		(2,444)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2028	195	491,033	2515.83		15,271		8,834		8,834	(5,483)		(954)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2027	7,160	2,317,715	323.69		52,149		6,649		6,649	(38,981)		(6,519)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/08/2026	05/10/2027	6,593	2,134,003	323.69		48,228		6,242		6,242	(35,958)		(6,029)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/08/2026	05/08/2028	2,213	716,342	323.69		22,350		6,232		6,232	(14,721)		(1,397)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/08/2026	05/10/2028	1,764	571,030	323.69		17,816		4,983		4,983	(11,720)		(1,114)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/08/2026	05/07/2027	16,701	4,384,153	262.51		93,821		36,695		36,695	(45,399)		(11,728)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/08/2026	05/10/2027	11,233	2,948,670	262.51		63,396		24,929		24,929	(30,542)		(7,925)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/08/2026	05/08/2028	1,474	386,878	262.51		11,026		6,144		6,144	(4,193)		(689)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/08/2026	05/09/2028	2,736	718,148	262.51		20,539		11,416		11,416	(7,840)		(1,284)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/08/2026	05/10/2028	2,775	728,480	262.51		20,835		11,591		11,591	(7,941)		(1,302)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/07/2027	8,598	9,487,095	1103.39		200,273		169,836		169,836	(5,403)		(25,034)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/10/2027	982	1,083,525	1103.39		22,949		19,503		19,503	(577)		(2,869)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/08/2028	1,887	2,082,594	1103.39		59,521		54,847		54,847	(953)		(3,720)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/09/2028	417	459,821	1103.39		13,151		12,118		12,118	(211)		(822)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/10/2028	923	1,018,619	1103.39		29,153		26,861		26,861	(470)		(1,822)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/07/2027	3,390	3,913,621	1154.5		113,338		99,129		99,129	(42)		(14,167)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1,272	393,274	309.29		12,152		29,997		29,997	19,364		(1,519)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/08/2026	05/07/2027	1,493	1,905,353	1275.82		81,162		60,898		60,898	(10,119)		(10,145)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/08/2026	05/08/2028	623	795,391	1275.82		65,540		54,749		54,749	(6,695)		(4,096)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1,062	814,772	767.48		51,412		23,532		23,532	(21,454)		(6,427)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1,425	1,093,817	767.48		27,345		18,358		18,358	(5,570)		(3,418)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/08/2026	05/07/2027	1,242	981,821	790.6		27,399		20,286		20,286	(3,688)		(3,425)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/08/2026	05/05/2028	161	127,571	790.6		5,856		4,930		4,930	(560)		(366)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/08/2026	05/08/2028	302	239,129	790.6		19,704		14,535		14,535	(3,938)		(1,232)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/08/2027	688	5,090,105	7398.93		98,152		113,074		113,074	27,191		(12,269)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/09/2027	696	5,152,083	7398.93		105,217		125,687		125,687	33,622		(13,152)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/10/2027	615	4,552,091	7398.93		84,214		98,064		98,064	24,376		(10,527)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/07/2027	13,267	98,163,560	7398.93		3,298,815		3,560,698		3,560,698	674,235		(412,352)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/10/2027	6,149	45,493,509	7398.93		1,456,336		1,568,272		1,568,272	293,978		(182,042)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/08/2028	203	1,501,328	7398.93		124,713		130,906		130,906	13,988		(7,795)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/09/2028	133	983,417	7398.93		52,111		23,932		23,932	(24,923)		(3,257)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/10/2028	127	941,733	7398.93		39,036		41,746		41,746	5,150		(2,440)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/07/2031	15	110,627	7398.93		22,035		22,053		22,053	568		(551)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/08/2031	49	360,000	7398.93		98,103		96,804		96,804	1,154		(2,453)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/08/2026	05/08/2027	3,944	29,184,839	7398.93		324,858		525,743		525,743	241,492		(40,607)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/08/2026	05/09/2027	3,345	24,748,311	7398.93		262,113		407,660		407,660	178,311		(32,764)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/08/2026	05/10/2027	3,351	24,797,056	7398.93		272,377		261,202		261,202	22,872		(34,047)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2026	05/08/2027	64	472,520	7398.93		31,092		15,542		15,542	(11,663)		(3,886)				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)
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/08/2026	05/10/2027	69	513,111	7398.93		24,424		4,706		4,706	(16,666)		(3,053)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	671	4,966,858	7398.93		50,662		54,430		54,430	10,101		(6,333)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	183	1,355,269	7398.93		13,810		14,830		14,830	2,746		(1,726)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/08/2026	05/07/2027	3,164	11,726,346	3705.69		213,477		209,563		209,563	22,771		(26,685)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/08/2026	05/10/2027	978	3,623,590	3705.69		63,084		61,681		61,681	6,482		(7,886)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2026	05/07/2027	8,418	15,207,121	1806.5		280,590		258,626		258,626	13,110		(35,074)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2026	05/10/2027	3,156	5,700,732	1806.5		102,440		94,538		94,538	4,903		(12,805)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2026	05/08/2028	1,108	2,002,254	1806.5		60,468		60,459		60,459	3,770		(3,779)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2026	05/09/2028	557	1,006,465	1806.5		30,395		30,414		30,414	1,918		(1,900)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2026	05/10/2028	1,057	1,909,466	1806.5		57,857		57,744		57,744	3,503		(3,616)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/08/2026	05/08/2027	34	1,676,781	49609.16		31,547		42,671		42,671	15,067		(3,943)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/08/2026	05/09/2027	18	907,172	49609.16		15,884		21,220		21,220	7,321		(1,985)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/08/2026	05/10/2027	8	401,734	49609.16		4,861		6,156		6,156	1,902		(608)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/08/2026	05/07/2027	67	3,333,425	49609.16		50,324		50,136		50,136	6,102		(6,291)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/08/2026	05/10/2027	10	471,377	49609.16		11,360		11,660		11,660	1,720		(1,420)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	11,292	2,538,907	224.85		56,618		3,454		3,454	(46,087)		(7,077)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	158	397,346	2511.7		8,821		3,792		3,792	(3,926)		(1,103)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2028	184	462,331	2511.7		14,378		8,603		8,603	(4,877)		(899)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/11/2026	05/11/2027	3,456	1,115,790	322.81		25,105		3,702		3,702	(18,265)		(3,138)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/11/2026	05/11/2027	4,989	1,308,044	262.2		28,123		11,629		11,629	(12,978)		(3,515)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/11/2026	05/11/2027	388	428,984	1104.21		9,064		7,571		7,571	(360)		(1,133)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/11/2026	05/11/2028	719	793,841	1104.21		22,672		20,664		20,664	(591)		(1,417)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/11/2026	05/11/2027	655	756,688	1155.71		21,936		18,889		18,889	(305)		(2,742)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2028	109	1,195,410	11009.47		93,178		51,000		51,000	(36,355)		(5,824)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	36	393,766	11009.47		12,364		6,762		6,762	(4,057)		(1,546)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	628	483,120	769.32		13,044		6,917		6,917	(4,496)		(1,631)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2028	532	409,207	769.32		35,928		22,104		22,104	(11,578)		(2,246)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/11/2026	05/09/2031	559	429,684	769.32		58,652		39,912		39,912	(17,274)		(1,466)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	527	405,426	769.32		8,109		5,337		5,337	(1,758)		(1,014)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/11/2026	05/11/2027	471	373,587	792.47		23,088		13,065		13,065	(7,136)		(2,886)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/11/2026	05/11/2027	500	3,707,718	7412.84		90,431		100,385		100,385	21,258		(11,304)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2026	05/11/2027	5,020	37,211,559	7412.84		1,247,200		1,355,259		1,355,259	263,959		(155,900)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2026	05/11/2028	129	952,753	7412.84		64,139		67,659		67,659	7,529		(4,009)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	2,778	20,594,165	7412.84		247,995		425,480		425,480	208,485		(30,999)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	305	2,262,104	7412.84		23,141		24,611		24,611	4,362		(2,893)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/11/2026	05/11/2027	895	3,310,105	3698.75		54,076		55,535		55,535	8,218		(6,760)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2026	05/11/2027	2,366	4,265,312	1802.55		58,276		58,172		58,172	7,181		(7,285)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/11/2026	05/11/2027	9	462,741	49704.47		9,903		13,147		13,147	4,482		(1,238)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/11/2026	05/11/2027	22	1,093,354	49704.47		23,541		23,252		23,252	2,653		(2,943)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2027	5,596	1,255,793	224.42		28,004		1,904		1,904	(22,600)		(3,501)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2028	1,862	417,980	224.42		12,623		2,815		2,815	(9,019)		(789)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2027	265	664,454	2505.65		14,751		6,909		6,909	(5,998)		(1,844)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/12/2026	05/12/2027	2,398	771,004	321.46		17,348		3,077		3,077	(12,102)		(2,168)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/12/2026	05/12/2028	2,160	694,251	321.46		21,591		7,154		7,154	(13,087)		(1,349)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2026	05/12/2027	4,217	1,102,383	261.4		23,701		11,073		11,073	(9,666)		(2,963)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2026	05/12/2028	2,514	657,164	261.4		18,729		11,557		11,557	(6,002)		(1,171)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2026	05/12/2027	3,359	3,706,984	1103.52		78,292		66,740		66,740	(1,765)		(9,786)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2026	05/12/2028	711	784,289	1103.52		22,368		20,663		20,663	(307)		(1,398)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2026	05/12/2027	2,019	2,330,961	1154.71		67,551		59,354		59,354	247		(8,444)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2026	05/12/2028	505	583,620	1154.71		22,901		21,747		21,747	277		(1,431)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/12/2026	05/12/2027	2,248	2,843,582	1265.03		114,994		96,121		96,121	(4,499)		(14,374)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/12/2026	05/12/2028	983	1,243,173	1265.03		87,452		79,050		79,050	(2,936)		(5,466)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2027	214	2,335,786	10925.9		86,582		41,196		41,196	(34,562)		(10,823)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2028	105	1,143,133	10925.9		94,364		53,584		53,584	(34,882)		(5,898)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2031	43	472,753	10925.9		67,367		44,005		44,005	(21,678)		(1,684)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/12/2026	05/12/2027	1,382	1,059,593	766.9		46,922		23,018		23,018	(18,039)		(5,865)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/12/2026	05/12/2028	620	475,170	766.9		41,720		26,273		26,273	(12,839)		(2,607)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/12/2026	05/12/2027	3,442	2,639,623	766.9		52,792		35,749		35,749	(10,445)		(6,599)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/12/2026	05/12/2027	1,662	1,313,611	790.22		35,555		26,622		26,622	(4,488)		(4,444)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2026	05/12/2027	748	5,532,298	7400.96		115,724		136,140		136,140	34,882		(14,466)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2026	05/12/2027	7,061	52,257,453	7400.96		1,832,090		1,985,881		1,985,881	382,803		(229,011)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2026	05/12/2028	212	1,572,301	7400.96		90,399		96,630		96,630	11,881		(5,650)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2026	05/12/2031	62	455,819	7400.96		125,831		122,637		122,637	(48)		(3,146)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2026	05/12/2027	2,817	20,845,823	7400.96		234,104		437,697		437,697	232,856		(29,263)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2026	05/12/2027	562	4,155,815	7400.96		42,556		45,397		45,397	8,161		(5,319)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/12/2026	05/12/2027	1,395	5,164,968	3701.61		84,652		84,447		84,447	10,376		(10,582)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/12/2026	05/12/2027	3,638	6,562,291	1803.76		131,026		124,543		124,543	9,896		(16,378)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/12/2026	05/12/2028	932	1,681,268	1803.76		50,942		52,284		52,284	4,525		(3,184)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2026	05/12/2027	7	370,087	49760.56		4,056		4,982		4,982	1,432		(507)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2026	05/12/2027	34	1,709,925	49760.56		29,428		29,118		29,118	3,368		(3,679)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2026	05/13/2027	2,949	661,477	224.33		14,751		1,033		1,033	(11,874)		(1,844)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/13/2026	05/12/2028	1,235	277,092	224.33		8,340		1,886		1,886	(5,933)		(521)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/13/2026	05/13/2027	2,821	727,277	257.83		17,236		2,622		2,622	(12,460)		(2,155)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/13/2026	05/12/2028	2,168	558,964	257.83		18,614		6,326		6,326	(11,124)		(1,163)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/13/2026	05/13/2027	412	1,034,768	2508.57		22,972		10,375		10,375	(9,725)		(2,871)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/13/2026	05/12/2028	430	1,078,448	2508.57		33,432		20,588		20,588	(10,755)		(2,089)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1,381	443,792	321.41		9,985		1,792		1,792	(6,945)		(1,248)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/13/2026	05/12/2028	1,153	370,637	321.41		11,527		3,833		3,833	(6,973)		(720)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	05/13/2026	05/13/2027	5,591	1,464,045	261.88		31,331		13,737		13,737	(13,677)		(3,916)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/13/2026	05/13/2027	7,038	7,782,603	1105.82		164,369		132,148		132,148	(11,675)		(20,546)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/13/2026	05/12/2028	2,638	2,917,129	1105.82		83,138		73,971		73,971	(3,971)		(5,196)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/13/2026	05/13/2027	2,727	3,158,011	1158.09		91,519		75,777		75,777	(4,303)		(11,440)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1,846	573,087	310.49		17,708		41,718		41,718	26,223		(2,214)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	05/13/2026	05/13/2027	1,014	1,293,619	1275.29		64,844		48,084		48,084	(8,655)		(8,106)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	05/13/2026	05/12/2028	403	513,962	1275.29		42,299		35,581		35,581	(4,075)		(2,644)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	05/13/2026	05/13/2027	39	427,638	11016.42		27,069		9,445		9,445	(14,241)		(3,384)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	05/13/2026	05/13/2031	35	384,316	11016.42		54,765		34,547		34,547	(18,849)		(1,369)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	05/13/2026	05/13/2027	72	791,347	11016.42		27,855		15,153		15,153	(9,220)		(3,482)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/13/2026	05/13/2027	1,782	1,379,901	774.24		63,385		29,230		29,230	(26,232)		(7,923)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/13/2026	05/13/2027	4,397	3,404,644	774.24		68,093		42,249		42,249	(17,332)		(8,512)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	05/13/2026	05/13/2027	1,410	1,122,362	796.22		49,330		29,061		29,061	(14,103)		(6,166)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/13/2026	05/13/2027	745	5,549,284	7444.25		117,071		128,058		128,058	25,621		(14,634)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	05/13/2026	05/13/2027	6,343	47,221,544	7444.25		1,279,545		1,337,990		1,337,990	218,388		(159,943)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	05/13/2026	05/12/2028	119	883,963	7444.25		87,800		87,620		87,620	5,308		(5,487)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2027	3,503	26,076,521	7444.25		277,033		389,619		389,619	147,215		(34,629)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	394	2,934,616	7444.25		29,962		31,506		31,506	5,289		(3,745)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/13/2026	05/13/2027	1,625	6,000,943	3693.3		100,892		107,435		107,435	19,154		(12,611)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/13/2026	05/13/2027	4,642	8,352,927	1799.53		166,967		169,575		169,575	23,479		(20,871)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/13/2026	05/12/2028	994	1,788,790	1799.53		53,843		57,919		57,919	7,442		(3,365)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/13/2026	05/13/2027	24	1,205,949	49693.2		18,695		24,400		24,400	8,042		(2,337)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/13/2026	05/13/2027	43	2,147,212	49693.2		37,601		37,630		37,630	4,729		(4,700)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2026	05/14/2027	6,735	1,511,762	224.46		33,712		2,311		2,311	(27,187)		(4,214)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	3,035	681,279	224.46		20,507		4,567		4,567	(14,658)		(1,282)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2026	05/14/2027	4,986	1,284,823	257.7		30,450		4,768		4,768	(21,876)		(3,806)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	1,435	369,811	257.7		12,315		4,235		4,235	(7,310)		(770)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2026	05/14/2027	516	1,295,280	2512.24		28,755		12,392		12,392	(12,769)		(3,594)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	564	1,418,120	2512.24		43,962		26,303		26,303	(14,911)		(2,748)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/14/2026	05/14/2027	3,101	998,872	322.07		22,475		3,721		3,721	(15,944)		(2,809)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/14/2026	05/12/2028	1,994	642,289	322.07		19,975		6,333		6,333	(12,394)		(1,248)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/14/2026	05/14/2027	7,042	1,848,059	262.43		39,548		16,027		16,027	(18,577)		(4,944)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/14/2026	05/12/2028	2,766	725,772	262.43		20,685		11,655		11,655	(7,737)		(1,293)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/14/2026	05/14/2027	4,917	5,453,810	1109.18		115,184		84,788		84,788	(15,998)		(14,398)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/14/2026	05/12/2028	3,155	3,499,472	1109.18		99,700		83,851		83,851	(9,617)		(6,231)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/14/2026	05/14/2027	1,681	1,955,021	1163.02		56,657		42,907		42,907	(6,668)		(7,082)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/14/2026	05/12/2028	408	474,611	1163.02		18,600		16,059		16,059	(1,378)		(1,163)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	05/14/2026	05/12/2028	1,446	451,097	312.06		20,299		34,067		34,067	15,036		(1,269)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/14/2026	05/14/2027	696	892,166	1282.47		33,810		26,902		26,902	(2,681)		(4,226)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/14/2026	05/12/2028	454	582,508	1282.47		46,688		38,168		38,168	(5,601)		(2,918)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/14/2026	05/14/2027	109	1,212,142	11088.13		58,820		20,851		20,851	(30,616)		(7,352)				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/14/2026	05/12/2028	144	1,596,602	11088.13		127,186		65,896		65,896	(53,341)		(7,949)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2026	05/14/2027	1,024	802,687	784.21		35,012		13,531		13,531	(17,105)		(4,377)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	513	402,552	784.21		35,304		18,949		18,949	(14,148)		(2,206)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2026	05/14/2027	1,423	1,116,250	784.21		27,906		15,265		15,265	(9,153)		(3,488)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/14/2026	05/14/2027	492	395,823	803.9		9,025		6,143		6,143	(1,754)		(1,128)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/14/2026	05/14/2027	511	3,832,995	7501.24		63,834		63,174		63,174	7,319		(7,979)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	5,805	43,546,295	7501.24		1,224,862		1,215,145		1,215,145	143,391		(153,108)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/14/2026	05/12/2028	149	1,114,918	7501.24		97,551		94,559		94,559	3,105		(6,097)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/14/2026	05/14/2027	3,365	25,240,530	7501.24		235,450		285,179		285,179	79,160		(29,431)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/14/2026	05/14/2027	56	416,433	7501.24		25,402		8,863		8,863	(13,364)		(3,175)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	371	2,779,813	7501.24		28,299		29,113		29,113	4,352		(3,537)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/14/2026	05/14/2027	900	3,328,481	3697.05		51,751		54,153		54,153	8,871		(6,469)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/14/2026	05/14/2027	4,724	8,508,889	1801.17		165,154		164,439		164,439	19,929		(20,644)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/14/2026	05/12/2028	666	1,199,024	1801.17		36,211		38,223		38,223	4,275		(2,263)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/14/2026	05/14/2027	24	1,220,736	50063.46		18,385		21,194		21,194	5,107		(2,298)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/14/2026	05/14/2027	15	751,174	50063.46		13,415		12,984		12,984	1,246		(1,677)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	18,691	4,166,500	222.91		92,496		8,993		8,993	(71,942)		(11,562)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	10,034	2,236,756	222.91		50,103		4,939		4,939	(38,902)		(6,263)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2028	3,237	721,611	222.91		21,720		5,839		5,839	(14,524)		(1,358)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	6,218	1,591,775	255.98		37,725		7,874		7,874	(25,135)		(4,716)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	1,403	359,027	255.98		8,545		1,805		1,805	(5,672)		(1,068)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1,270	3,169,559	2496.4		70,364		37,475		37,475	(24,094)		(8,796)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	1,112	2,776,292	2496.4		61,911		33,097		33,097	(21,075)		(7,739)				0001

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2026	05/15/2028	253	631,521	2496.4		19,577		13,282		13,282	(5,072)		(1,224)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2026	05/16/2028	1,118	2,792,119	2496.4		86,556		58,777		58,777	(22,369)		(5,410)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/15/2026	05/14/2027	11,116	3,552,699	319.59		79,936		18,162		18,162	(51,781)		(9,992)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/15/2026	05/16/2028	2,474	790,797	319.59		24,594		9,354		9,354	(13,703)		(1,537)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2028	1,636	522,969	319.59		16,264		6,193		6,193	(9,055)		(1,017)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	14,801	3,859,267	260.74		82,588		42,866		42,866	(29,399)		(10,324)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2027	6,888	1,795,930	260.74		38,613		20,104		20,104	(13,682)		(4,827)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/15/2026	05/16/2028	3,561	928,555	260.74		26,464		17,348		17,348	(7,461)		(1,654)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2028	1,495	389,751	260.74		11,108		7,288		7,288	(3,126)		(694)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2026	05/14/2027	7,011	7,737,641	1103.71		162,490		139,120		139,120	(3,059)		(20,311)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2026	05/17/2027	1,024	1,130,147	1103.71		23,846		20,429		20,429	(437)		(2,981)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2026	05/15/2028	1,071	1,181,599	1103.71		33,439		31,092		31,092	(257)		(2,090)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2026	05/16/2028	758	836,597	1103.71		23,759		22,028		22,028	(247)		(1,485)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2026	05/17/2028	631	696,296	1103.71		19,775		18,345		18,345	(194)		(1,236)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2026	05/14/2027	5,939	6,859,112	1154.99		198,228		174,406		174,406	956		(24,779)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2026	05/16/2028	363	419,687	1154.99		16,368		15,628		15,628	283		(1,023)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/15/2026	05/14/2027	1,741	540,561	310.53		16,703		39,303		39,303	24,688		(2,088)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/15/2026	05/14/2027	1,776	2,250,274	1266.91		98,420		80,995		80,995	(5,123)		(12,303)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2026	05/15/2031	59	650,052	10941.89		92,632		60,186		60,186	(30,130)		(2,316)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/15/2026	05/14/2027	519	399,253	769.04		10,780		5,759		5,759	(3,673)		(1,347)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/15/2026	05/15/2031	831	639,310	769.04		87,266		59,547		59,547	(25,537)		(2,182)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/15/2026	05/14/2027	2,770	2,130,053	769.04		42,601		28,176		28,176	(9,100)		(5,325)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/15/2026	05/14/2027	833	659,196	791.25		16,216		12,388		12,388	(1,801)		(2,027)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/15/2026	05/14/2027	474	488,199	1029.47		32,368		27,014		27,014	(1,308)		(4,046)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/15/2026	05/15/2027	804	5,958,590	7408.5		123,258		139,072		139,072	31,221		(15,407)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/15/2026	05/16/2027	663	4,914,585	7408.5		98,735		114,990		114,990	28,597		(12,342)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/15/2026	05/17/2027	771	5,710,005	7408.5		127,972		145,566		145,566	33,591		(15,996)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	13,562	100,472,586	7408.5		3,525,447		3,781,319		3,781,319	696,553		(440,681)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	5,078	37,618,834	7408.5		1,298,197		1,383,051		1,383,051	247,128		(162,275)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/15/2026	05/15/2028	100	741,967	7408.5		49,573		52,619		52,619	6,144		(3,098)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/15/2026	05/16/2028	120	887,966	7408.5		72,620		73,050		73,050	4,969		(4,539)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/15/2026	05/15/2031	51	379,425	7408.5		79,873		77,235		77,235	(641)		(1,997)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/15/2026	05/15/2027	3,834	28,401,788	7408.5		322,168		474,290		474,290	192,393		(40,271)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/15/2026	05/16/2027	3,218	23,839,102	7408.5		254,167		355,815		355,815	133,419		(31,771)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/15/2026	05/17/2027	2,977	22,051,733	7408.5		217,435		339,148		339,148	148,893		(27,179)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/15/2026	05/16/2027	71	527,716	7408.5		23,220		3,115		3,115	(17,202)		(2,902)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	622	4,609,508	7408.5		46,279		50,164		50,164	9,669		(5,785)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	166	1,229,080	7408.5		12,340		13,358		13,358	2,560		(1,542)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2026	05/14/2027	3,235	11,921,930	3685.63		224,101		254,517		254,517	58,428		(28,013)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2026	05/17/2027	1,194	4,401,221	3685.63		78,356		89,398		89,398	20,836		(9,794)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/15/2026	05/14/2027	7,885	14,156,338	1795.42		269,319		290,670		290,670	55,016		(33,665)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/15/2026	05/17/2027	1,925	3,457,034	1795.42		66,369		71,606		71,606	13,533		(8,296)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/15/2026	05/15/2028	924	1,658,852	1795.42		49,766		55,944		55,944	9,289		(3,110)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/15/2026	05/16/2028	676	1,214,449	1795.42		36,433		40,984		40,984	6,828		(2,277)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/15/2026	05/17/2028	640	1,149,066	1795.42		34,472		38,803		38,803	6,486		(2,154)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/15/2026	05/15/2027	30	1,494,965	49526.17		22,862		29,528		29,528	9,524		(2,858)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/15/2026	05/16/2027	12	591,620	49526.17		7,395		9,207		9,207	2,736		(924)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/15/2026	05/17/2027	13	657,596	49526.17		14,270		18,908		18,908	6,422		(1,784)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/15/2026	05/14/2027	77	3,800,298	49526.17		55,957		55,682		55,682	6,720		(6,995)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/15/2026	05/17/2027	14	680,846	49526.17		16,340		16,973		16,973	2,675		(2,043)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2027	3,354	747,956	222.98		16,679		1,639		1,639	(12,955)		(2,085)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2027	2,095	669,572	319.58		15,065		3,492		3,492	(9,691)		(1,883)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2028	1,535	490,476	319.58		15,254		5,819		5,819	(8,481)		(953)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/18/2026	05/18/2027	3,180	827,319	260.17		17,705		10,040		10,040	(5,452)		(2,213)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	05/18/2026	05/18/2028	363	458,123	1261.49		37,749		34,235		34,235	(1,155)		(2,359)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2027	76	833,677	10909.79		28,845		14,284		14,284	(10,956)		(3,606)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2028	37	407,735	10909.79		36,411		20,764		20,764	(13,371)		(2,276)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2026	05/16/2031	58	634,199	10909.79		90,310		59,472		59,472	(28,580)		(2,258)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2027	78	855,698	10909.79		30,121		18,127		18,127	(8,229)		(3,765)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	2,916	2,241,451	768.6		85,982		43,518		43,518	(31,716)		(10,748)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/18/2026	05/16/2031	600	460,894	768.6		62,912		43,042		43,042	(18,298)		(1,573)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	893	686,719	768.6		21,426		14,292		14,292	(4,456)		(2,678)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/18/2026	05/18/2027	662	4,901,309	7403.05		109,815		130,598		130,598	34,510		(13,727)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/18/2026	05/18/2027	4,734	35,044,544	7403.05		1,063,280		1,159,879		1,159,879	229,508		(132,910)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/18/2026	05/18/2028	28	205,000	7403.05		19,393		20,689		20,689	2,508		(1,212)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/18/2026	05/18/2027	2,135	15,805,292	7403.05		165,882		298,780		298,780	153,634		(20,735)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	05/18/2026	05/18/2027	125	922,681	7403.05		57,591		27,693		27,693	(22,699)		(7,199)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	194	1,437,172	7403.05		14,774		15,644		15,644	2,717		(1,847)				0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/18/2026	05/18/2027	2	109,528	49686.12		4,140		4,426		4,426	803		(518)				0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/18/2027	8	244,943	28994.37		5,663		6,246		6,246	1,291		(708)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/18/2026	05/18/2027	917	3,396,164	3705.21		54,338		53,880		53,880	6,334		(6,792)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2026	05/18/2027	2,013	3,631,579	1804.41		56,171		54,049		54,049	4,900		(7,021)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/18/2027	12	620,075	49686.12		13,598		17,303		17,303	5,404		(1,700)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/18/2027	41	2,048,573	49686.12		35,531		36,071		36,071	4,982		(4,441)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2026	05/19/2027	5,506	1,225,299	222.54		27,202		2,971		2,971	(20,831)		(3,400)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2026	05/19/2028	1,901	423,065	222.54		12,734		3,581		3,581	(8,357)		(796)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2026	05/19/2027	2,471	630,546	255.13		14,944		3,666		3,666	(9,410)		(1,868)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2026	05/19/2027	868	2,158,548	2487.63		47,920		28,912		28,912	(13,018)		(5,990)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/19/2026	05/19/2027	3,646	1,163,942	319.2		26,189		6,386		6,386	(16,529)		(3,274)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	4,707	1,222,309	259.66		26,157		15,949		15,949	(6,939)		(3,270)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/19/2026	05/19/2027	4,941	5,437,645	1100.46		114,734		107,113		107,113	6,721		(14,342)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/19/2026	05/19/2028	607	667,827	1100.46		18,900		18,578		18,578	860		(1,181)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/19/2026	05/19/2027	1,504	1,730,277	1150.26		50,005		48,221		48,221	4,466		(6,251)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	633	195,931	309.67		6,054		14,760		14,760	9,462		(757)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/19/2026	05/19/2027	1,517	1,904,384	1255.56		81,196		73,052		73,052	2,006		(10,149)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/19/2026	05/19/2028	439	551,426	1255.56		41,026		39,386		39,386	924		(2,564)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2026	05/19/2031	36	387,029	10882.2		55,152		36,716		36,716	(17,057)		(1,379)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2026	05/19/2027	2,241	1,709,714	762.85		71,808		41,641		41,641	(21,191)		(8,976)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2026	05/19/2028	1,456	1,110,764	762.85		66,445		44,017		44,017	(18,276)		(4,153)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2026	05/19/2027	3,691	2,815,453	762.85		67,571		47,958		47,958	(11,167)		(8,446)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/19/2026	05/19/2027	1,443	1,131,261	783.93		54,102		37,836		37,836	(9,503)		(6,763)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/19/2026	05/19/2028	416	325,836	783.93		26,849		21,187		21,187	(3,984)		(1,678)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/19/2026	05/19/2027	574	4,220,626	7353.61		89,857		106,867		106,867	28,242		(11,232)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/19/2026	05/19/2027	6,468	47,565,066	7353.61		1,583,858		1,775,618		1,775,618	389,742		(197,982)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/19/2026	05/19/2028	115	846,213	7353.61		39,561		42,546		42,546	5,458		(2,473)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/19/2026	05/19/2027	3,087	22,700,517	7353.61		270,685		462,109		462,109	225,260		(33,836)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	292	2,145,860	7353.61		22,081		23,758		23,758	4,437		(2,760)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/19/2026	05/19/2027	1,266	4,684,921	3700.83		76,219		78,153		78,153	11,461		(9,527)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/19/2026	05/19/2027	3,437	6,193,777	1802.09		112,179		110,903		110,903	12,746		(14,022)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/19/2026	05/19/2028	433	781,054	1802.09		23,354		24,804		24,804	2,910		(1,460)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/19/2026	05/19/2027	19	961,180	49363.88		11,233		14,218		14,218	4,389		(1,404)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/19/2026	05/19/2026	43	2,140,215	49363.88		40,514		41,459		41,459	6,009		(5,064)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2026	05/19/2027	10	281,805	28818.84		6,362		7,139		7,139	1,572		(795)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	5,702	1,274,135	223.44		28,413		2,567		2,567	(22,294)		(3,552)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	4,694	1,203,846	256.47		28,531		5,684		5,684	(19,281)		(3,566)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2026	05/19/2028	4,099	1,051,315	256.47		34,904		13,598		13,598	(19,124)		(2,181)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	510	1,275,909	2501.18		28,325		14,416		14,416	(10,369)		(3,541)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2026	05/19/2028	460	1,151,110	2501.18		35,569		23,429		23,429	(9,918)		(2,223)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/20/2026	05/20/2027	4,210	1,349,846	320.61		30,372		6,256		6,256	(20,319)		(3,796)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/20/2026	05/19/2028	1,247	399,709	320.61		12,431		4,416		4,416	(7,238)		(777)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	8,067	2,104,878	260.94		45,044		23,091		23,091	(16,323)		(5,631)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/20/2026	05/19/2028	1,939	506,010	260.94		14,371		9,317		9,317	(4,156)		(898)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/20/2026	05/20/2027	8,179	9,036,757	1104.88		190,676		159,333		159,333	(7,508)		(23,834)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/20/2026	05/19/2028	1,721	1,901,611	1104.88		53,816		49,205		49,205	(1,247)		(3,363)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/20/2026	05/20/2027	3,073	3,554,923	1156.73		102,737		88,570		88,570	(1,325)		(12,842)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1,766	549,066	310.84		16,966		39,490		39,490	24,645		(2,121)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/20/2026	05/20/2027	1,813	2,300,669	1268.81		90,030		75,409		75,409	(3,368)		(11,254)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/20/2026	05/19/2028	449	570,316	1268.81		39,446		35,222		35,222	(1,759)		(2,465)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	200	2,199,420	10979.33		98,600		42,302		42,302	(43,973)		(12,325)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2026	05/19/2028	69	754,570	10979.33		67,308		36,722		36,722	(26,379)		(4,207)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1,971	1,519,313	770.77		73,359		35,706		35,706	(28,483)		(9,170)				0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/20/2026	05/19/2028	1,456	1,122,415	770.77		98,436		60,302		60,302	(31,981)		(6,152)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2031	502	387,281	770.77		52,864		35,767		35,767	(15,775)		(1,322)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	2,440	1,880,597	770.77		45,134		29,321		29,321	(10,172)		(5,642)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/20/2026	05/20/2027	1,536	1,216,893	792.27		35,370		25,716		25,716	(5,233)		(4,421)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/20/2026	05/19/2028	135	106,954	792.27		4,909		4,095		4,095	(507)		(307)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/20/2026	05/19/2028	157	162,309	1032.85		15,046		13,540		13,540	(566)		(940)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/20/2026	05/20/2027	921	6,848,436	7432.97		132,774		148,017		148,017	31,840		(16,597)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	7,388	54,912,173	7432.97		1,492,756		1,578,500		1,578,500	272,339		(186,594)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2031	60	445,942	7432.97		123,700		118,731		118,731	(1,877)		(3,092)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2026	05/20/2027	2,802	20,829,079	7432.97		214,064		405,979		405,979	218,673		(26,758)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	431	3,202,920	7432.97		32,638		34,442		34,442	5,884		(4,080)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/20/2026	05/20/2027	1,049	3,887,755	3704.44		67,692		68,571		68,571	9,341		(8,461)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2026	05/20/2027	5,259	9,485,490	1803.67		195,902		187,576		187,576	16,162		(24,488)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2026	05/19/2028	717	1,292,335	1803.67		38,899		40,428		40,428	3,960		(2,431)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/20/2026	05/20/2027	15	755,033	50009.35		12,025		13,797		13,797	3,275		(1,503)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/20/2026	05/20/2027	37	1,833,107	50009.35		34,821		33,354		33,354	2,886		(4,353)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	5,618	1,254,394	223.28		27,848		2,636		2,636	(21,730)		(3,481)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	1,728	385,904	223.28		11,577		3,005		3,005	(7,849)		(724)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	2,211	567,263	256.62		13,444		2,628		2,628	(9,135)		(1,681)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	3,043	780,941	256.62		25,927		9,967		9,967	(14,340)		(1,620)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	424	1,059,788	2500.65		23,527		12,091		12,091	(8,495)		(2,941)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	536	1,340,080	2500.65		41,408		27,386		27,386	(11,435)		(2,588)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/21/2026	05/21/2027	2,369	759,572	320.61		17,090		3,537		3,537	(11,417)		(2,136)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/21/2026	05/21/2027	6,228	1,626,016	261.08		34,797		17,532		17,532	(12,915)		(4,350)				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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/21/2026	05/19/2028	2,772	723,723	261.08		20,554		13,165		13,165	(6,104)		(1,285)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/21/2026	05/21/2027	4,240	4,688,377	1105.64		98,925		81,196		81,196	(5,363)		(12,366)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/21/2026	05/19/2028	1,672	1,848,446	1105.64		52,533		47,230		47,230	(2,019)		(3,283)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/21/2026	05/21/2027	2,006	2,322,656	1157.85		67,241		56,822		56,822	(2,014)		(8,405)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/21/2026	05/19/2028	572	662,867	1157.85		25,911		23,933		23,933	(359)		(1,619)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	1,534	1,948,758	1270.53		85,535		69,498		69,498	(5,345)		(10,692)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2031	47	512,212	10991.18		72,990		46,608		46,608	(24,557)		(1,825)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	686	529,954	772.21		14,309		7,415		7,415	(5,105)		(1,789)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	2,082	1,607,868	772.21		60,295		38,520		38,520	(14,238)		(7,537)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	2,520	2,000,664	793.79		76,739		50,315		50,315	(16,831)		(9,592)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/21/2026	05/21/2027	403	416,672	1035.01		27,625		22,127		22,127	(2,045)		(3,453)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	544	4,049,298	7445.72		74,807		80,169		80,169	14,713		(9,351)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/21/2026	05/21/2027	5,078	37,809,353	7445.72		1,241,639		1,272,746		1,272,746	186,311		(155,205)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/21/2026	05/19/2028	329	2,452,590	7445.72		134,195		136,601		136,601	10,793		(8,387)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	2,491	18,544,217	7445.72		188,615		413,546		413,546	248,508		(23,577)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	59	439,704	7445.72		28,242		15,457		15,457	(9,255)		(3,530)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	201	1,493,192	7445.72		15,111		15,970		15,970	2,748		(1,889)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/21/2026	05/21/2027	1,223	4,541,269	3713.52		81,736		77,434		77,434	5,915		(10,217)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	2,842	5,138,245	1807.91		98,586		89,962		89,962	3,699		(12,323)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/21/2026	05/19/2028	957	1,729,842	1807.91		52,587		51,953		51,953	2,653		(3,287)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/21/2026	05/21/2027	27	1,363,917	50285.66		25,717		29,472		29,472	6,970		(3,215)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/21/2026	05/21/2027	18	906,699	50285.66		18,916		17,313		17,313	762		(2,364)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2027	18,849	4,209,643	223.34		93,454		8,734		8,734	(73,038)		(11,682)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/24/2027	11,207	2,503,037	223.34		55,818		5,312		5,312	(43,529)		(6,977)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/25/2027	9,449	2,110,364	223.34		47,272		4,512		4,512	(36,851)		(5,909)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/22/2028	2,443	545,691	223.34		16,425		4,244		4,244	(11,155)		(1,027)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/21/2027	9,983	2,562,842	256.73		60,483		11,664		11,664	(41,259)		(7,560)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/24/2027	2,643	678,575	256.73		16,082		3,140		3,140	(10,932)		(2,010)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/23/2028	2,124	545,318	256.73		18,105		6,934		6,934	(10,039)		(1,132)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/21/2027	1,930	4,833,101	2504.65		107,295		52,332		52,332	(41,551)		(13,412)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/24/2027	446	1,116,494	2504.65		24,898		12,195		12,195	(9,591)		(3,112)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/25/2027	276	690,453	2504.65		15,397		7,563		7,563	(5,909)		(1,925)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/22/2028	321	805,085	2504.65		24,877		16,001		16,001	(7,321)		(1,555)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/23/2028	384	960,541	2504.65		29,681		19,109		19,109	(8,717)		(1,855)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/22/2026	05/24/2028	380	951,829	2504.65		29,507		18,954		18,954	(8,709)		(1,844)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	10,795	3,467,675	321.23		78,023		14,942		14,942	(53,328)		(9,753)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	4,797	1,540,944	321.23		34,825		6,740		6,740	(23,732)		(4,353)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	4,110	1,320,116	321.23		29,835		5,803		5,803	(20,302)		(3,729)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	3,402	1,092,746	321.23		33,984		11,596		11,596	(20,264)		(2,124)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2028	2,924	939,273	321.23		29,211		9,992		9,992	(17,393)		(1,826)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	17,565	4,588,990	261.26		98,204		48,237		48,237	(37,692)		(12,276)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2026	05/24/2027	7,369	1,925,212	261.26		41,392		20,400		20,400	(15,818)		(5,174)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2026	05/25/2027	6,151	1,607,092	261.26		34,552		17,074		17,074	(13,159)		(4,319)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2026	05/22/2028	3,122	815,597	261.26		23,163		14,644		14,644	(7,071)		(1,448)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2026	05/23/2028	8,389	2,191,774	261.26		62,246		39,387		39,387	(18,969)		(3,890)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2026	05/24/2028	1,417	370,102	261.26		10,511		6,657		6,657	(3,197)		(657)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2026	05/25/2028	2,217	579,163	261.26		16,506		10,425		10,425	(5,049)		(1,032)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/21/2027	11,036	12,220,168	1107.29		257,479		202,683		202,683	(22,611)		(32,185)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/24/2027	1,021	1,130,214	1107.29		23,904		18,854		18,854	(2,062)		(2,988)				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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/22/2028	1,232	1,364,391	1107.29		38,803		33,984		33,984	(2,394)		(2,425)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/23/2028	775	858,015	1107.29		24,428		21,386		21,386	(1,515)		(1,527)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/24/2028	655	725,657	1107.29		20,667		18,099		18,099	(1,276)		(1,292)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/21/2027	4,433	5,143,070	1160.27		148,686		120,438		120,438	(9,662)		(18,586)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/22/2028	420	487,191	1160.27		19,064		17,140		17,140	(732)		(1,191)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1,949	609,708	312.79		18,840		40,499		40,499	24,014		(2,355)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/22/2026	05/22/2028	857	268,001	312.79		12,060		19,824		19,824	8,518		(754)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/21/2027	1,800	2,293,833	1274.12		99,161		79,538		79,538	(7,228)		(12,395)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/22/2028	132	168,329	1274.12		12,978		11,318		11,318	(849)		(811)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2027	125	1,374,014	11013.68		47,541		21,387		21,387	(20,211)		(5,943)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2027	902	698,743	774.47		40,947		17,965		17,965	(17,864)		(5,118)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2027	2,666	2,064,674	774.47		51,617		32,089		32,089	(13,076)		(6,452)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/22/2028	225	178,987	796.8		14,749		10,422		10,422	(3,405)		(922)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/22/2027	737	5,509,125	7473.47		106,885		113,986		113,986	20,462		(13,361)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/23/2027	630	4,708,668	7473.47		93,165		92,947		92,947	11,427		(11,646)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/24/2027	608	4,541,278	7473.47		109,182		108,637		108,637	13,103		(13,648)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/25/2027	387	2,890,627	7473.47		69,468		72,905		72,905	12,120		(8,683)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/21/2027	15,671	117,118,225	7473.47		3,711,320		3,831,639		3,831,639	584,235		(463,915)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/24/2027	5,778	43,178,208	7473.47		1,520,133		1,562,513		1,562,513	232,397		(190,017)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/25/2027	4,658	34,808,003	7473.47		1,229,080		1,276,572		1,276,572	201,128		(153,635)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/22/2028	64	477,323	7473.47		25,411		26,435		26,435	2,612		(1,588)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/23/2028	124	924,044	7473.47		25,849		26,834		26,834	2,601		(1,616)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/24/2028	53	395,596	7473.47		9,096		9,432		9,432	904		(569)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/22/2027	2,792	20,869,371	7473.47		225,325		439,456		439,456	242,297		(28,166)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/23/2027	3,083	23,040,368	7473.47		221,496		340,022		340,022	146,213		(27,687)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/24/2027	2,647	19,780,101	7473.47		207,716		328,997		328,997	147,245		(25,965)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/25/2027	1,643	12,280,486	7473.47		140,032		211,650		211,650	89,122		(17,504)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2026	05/23/2027	55	410,840	7473.47		18,488		2,475		2,475	(13,702)		(2,311)				0001

SCHEDULE DB - PART A - SECTION 1

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S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	535	3,996,634	7473.47		40,686		42,266		42,266	6,666		(5,086)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/22/2026	05/24/2027	299	2,231,992	7473.47		22,722		23,580		23,580	3,699		(2,840)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/22/2026	05/25/2027	67	501,557	7473.47		5,106		5,297		5,297	829		(638)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2026	05/21/2027	3,049	11,345,575	3721.38		223,366		200,020		200,020	4,575		(27,921)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2026	05/24/2027	791	2,944,923	3721.38		51,309		45,572		45,572	677		(6,414)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2026	05/25/2027	741	2,758,692	3721.38		50,932		45,474		45,474	908		(6,366)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/21/2027	8,028	14,543,712	1811.55		279,086		239,233		239,233	4,967		(34,886)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/24/2027	2,777	5,030,699	1811.55		93,241		80,405		80,405	1,181		(11,655)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/25/2027	2,245	4,066,650	1811.55		75,666		64,960		64,960	1,248		(9,458)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/22/2028	752	1,362,021	1811.55		40,861		39,576		39,576	1,269		(2,554)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/23/2028	1,219	2,208,355	1811.55		66,251		64,218		64,218	2,108		(4,141)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2026	05/24/2028	839	1,519,517	1811.55		45,586		44,221		44,221	1,484		(2,849)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2026	05/22/2027	34	1,742,086	50579.7		24,107		26,004		26,004	4,910		(3,013)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2026	05/23/2027	13	674,264	50579.7		8,062		8,714		8,714	1,659		(1,008)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2026	05/24/2027	23	1,156,280	50579.7		19,743		20,961		20,961	3,686		(2,468)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2026	05/25/2027	24	1,195,891	50579.7		20,379		22,092		22,092	4,260		(2,547)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2026	05/21/2027	72	3,632,900	50579.7		57,130		50,592		50,592	603		(7,141)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2026	05/24/2027	23	1,157,234	50579.7		20,536		18,368		18,368	399		(2,567)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2026	05/25/2027	12	629,482	50579.7		15,286		13,905		13,905	529		(1,911)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	14	408,059	29481.64		9,867		10,473		10,473	1,839		(1,233)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2026	05/26/2027	1,859	416,233	223.9		9,282		795		795	7,326		(1,160)				0001

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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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2026	05/26/2027	1,584	510,500	322.34		11,486		1,961		1,961	(8,090)		(1,436)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	2,520	660,914	262.23		14,144		6,123		6,123	(6,253)		(1,768)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/26/2026	05/26/2028	649	720,000	1109.95		20,448		17,198		17,198	(1,972)		(1,278)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2026	05/26/2027	346	445,801	1289.6		8,515		7,200		7,200	(250)		(1,064)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2026	05/26/2028	629	811,038	1289.6		52,050		42,300		42,300	(6,498)		(3,253)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2026	05/26/2027	167	1,853,587	11132.17		78,524		29,105		29,105	(39,603)		(9,815)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2026	05/26/2028	109	1,208,064	11132.17		93,960		48,238		48,238	(39,849)		(5,872)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2026	05/23/2031	84	937,540	11132.17		133,506		80,823		80,823	(49,345)		(3,338)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/26/2026	05/26/2028	556	433,833	780.03		38,091		21,555		21,555	(14,155)		(2,381)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/26/2026	05/23/2031	610	475,485	780.03		64,904		41,762		41,762	(21,519)		(1,623)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/26/2026	05/26/2027	755	588,839	780.03		11,777		6,861		6,861	(3,444)		(1,472)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/26/2026	05/26/2027	574	460,450	801.57		8,795		6,399		6,399	(1,297)		(1,099)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/26/2026	05/26/2027	330	2,480,444	7519.12		45,663		49,299		49,299	9,344		(5,708)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2026	05/26/2027	3,444	25,897,104	7519.12		922,742		934,156		934,156	126,757		(115,343)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2026	05/26/2028	210	1,575,997	7519.12		141,275		138,881		138,881	6,436		(8,830)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/26/2026	05/26/2027	1,062	7,985,206	7519.12		98,623		128,803		128,803	42,508		(12,328)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2026	05/26/2027	53	400,046	7519.12		24,683		8,621		8,621	(12,976)		(3,085)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/26/2026	05/26/2027	218	1,640,621	7519.12		16,833		16,986		16,986	2,257		(2,104)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/26/2026	05/26/2027	1,260	4,685,253	3718.78		82,837		76,831		76,831	4,349		(10,355)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/26/2026	05/26/2027	1,331	2,408,804	1809.54		47,905		42,259		42,259	342		(5,988)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2026	05/26/2027	11	579,155	50461.68		12,312		13,676		13,676	2,903		(1,539)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2026	05/26/2027	11	565,700	50461.68		13,726		12,686		12,686	676		(1,716)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/27/2027	2,305	515,870	223.81		11,504		1,013		1,013	(9,053)		(1,438)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	4,123	922,735	223.81		27,774		6,852		6,852	(19,186)		(1,736)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/27/2027	2,028	522,409	257.58		12,381		2,140		2,140	(8,693)		(1,548)				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	232	583,857	2514.41		18,100		10,802		10,802	(6,166)		(1,131)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QOEMIK50	05/27/2026	05/27/2027	1,558	408,735	262.3		8,747		3,760		3,760	(3,893)		(1,093)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2026	05/27/2027	5,569	6,181,732	1109.97		130,435		96,639		96,639	(17,491)		(16,304)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2026	05/27/2027	2,433	2,832,847	1164.24		82,153		62,434		62,434	(9,450)		(10,269)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/27/2026	05/27/2027	2,091	2,693,115	1288.15		115,099		84,532		84,532	(16,180)		(14,387)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/27/2026	05/26/2028	1,288	1,658,976	1288.15		118,264		96,579		96,579	(14,293)		(7,391)				0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/27/2026	05/27/2027	228	294,341	1288.15		5,592		5,083		5,083	189		(699)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/27/2027	157	1,748,871	11120.92		69,415		26,585		26,585	(34,153)		(8,677)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	53	585,940	11120.92		52,266		26,141		26,141	(22,858)		(3,267)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/27/2031	66	736,540	11120.92		104,957		63,852		63,852	(38,481)		(2,624)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/27/2027	35	392,931	11120.92		13,831		6,932		6,932	(5,170)		(1,729)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/27/2027	2,820	2,199,653	780.1		86,962		38,154		38,154	(37,938)		(10,870)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	635	495,008	780.1		38,908		22,581		22,581	(13,895)		(2,432)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2026	05/27/2027	2,072	1,616,187	780.1		40,405		23,536		23,536	(11,818)		(5,051)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2026	05/27/2027	1,866	1,495,346	801.28		59,718		35,711		35,711	(16,542)		(7,465)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/27/2026	05/27/2027	431	451,260	1047.39		29,919		21,434		21,434	(4,745)		(3,740)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/27/2026	05/27/2027	790	5,938,663	7520.36		134,823		123,981		123,981	6,011		(16,853)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/27/2026	05/27/2027	5,600	42,111,949	7520.36		1,262,343		1,263,557		1,263,557	159,007		(157,793)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/27/2026	05/26/2028	48	361,820	7520.36		51,885		48,956		48,956	314		(3,243)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/27/2026	05/27/2031	74	557,726	7520.36		146,570		143,554		143,554	648		(3,664)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/27/2026	05/27/2027	2,316	17,419,075	7520.36		204,669		228,918		228,918	49,832		(25,584)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	566	4,257,991	7520.36		43,644		44,049		44,049	5,860		(5,456)				0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/27/2026	05/27/2027	8	245,896	29973.57		8,171		8,292		8,292	1,143		(1,021)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2026	05/27/2027	1,264	4,707,560	3724.07		73,798		65,420		65,420	847		(9,225)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/27/2026	05/27/2027	3,144	5,696,095	1811.93		118,148		100,302		100,302	(3,077)		(14,769)				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/27/2026	05/26/2028	823	1,490,635	1811.93		45,166		43,287		43,287	944		(2,823)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/27/2026	05/27/2027	23	1,160,044	50644.28		19,365		20,688		20,688	3,744		(2,421)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/27/2026	05/27/2027	38	1,918,568	50644.28		38,483		34,345		34,345	672		(4,810)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2026	05/28/2027	3,025	677,495	223.93		15,108		1,306		1,306	(11,914)		(1,889)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2026	05/28/2027	2,615	674,595	258		15,988		2,594		2,594	(11,396)		(1,998)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2026	05/28/2027	277	697,393	2517.8		15,482		6,475		6,475	(7,072)		(1,935)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/28/2026	05/28/2027	1,782	574,847	322.67		12,934		2,139		2,139	(9,178)		(1,617)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/28/2026	05/28/2027	2,710	712,414	262.84		15,246		6,073		6,073	(7,267)		(1,906)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/28/2026	05/26/2028	1,409	370,249	262.84		10,515		5,808		5,808	(4,050)		(657)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/28/2026	05/28/2027	8,438	9,385,753	1112.35		198,039		137,932		137,932	(35,352)		(24,755)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/28/2026	05/26/2028	778	865,102	1112.35		24,569		19,840		19,840	(3,194)		(1,536)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/28/2026	05/28/2027	3,362	3,926,504	1167.75		113,869		81,266		81,266	(18,369)		(14,234)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/28/2026	05/26/2028	495	578,604	1167.75		22,566		18,707		18,707	(2,448)		(1,410)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	05/28/2026	05/28/2027	1,765	555,548	314.79		17,166		33,981		33,981	18,960		(2,146)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	05/28/2026	05/26/2028	2,025	637,358	314.79		28,681		44,262		44,262	17,374		(1,793)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/28/2026	05/28/2027	1,810	2,346,160	1296.43		100,898		69,229		69,229	(19,057)		(12,612)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/28/2026	05/26/2028	1,215	1,574,911	1296.43		129,615		98,531		98,531	(22,983)		(8,101)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2026	05/28/2027	75	836,095	11200		44,008		14,390		14,390	(24,116)		(5,501)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	69	769,008	11200		63,661		30,666		30,666	(29,017)		(3,979)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2026	05/28/2031	34	377,811	11200		53,838		31,776		31,776	(20,716)		(1,346)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	2,668	2,096,358	785.71		61,378		26,844		26,844	(26,861)		(7,672)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/28/2026	05/26/2028	982	771,246	785.71		57,825		31,107		31,107	(23,104)		(3,614)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2031	463	363,632	785.71		49,636		30,992		30,992	(17,403)		(1,241)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1,059	831,889	785.71		29,116		15,823		15,823	(9,653)		(3,640)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/28/2026	05/26/2028	751	605,832	806.9		41,099		27,637		27,637	(10,893)		(2,569)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/28/2026	05/28/2027	625	4,729,192	7563.63		96,555		82,765		82,765	(1,721)		(12,069)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/28/2026	05/28/2027	5,457	41,275,433	7563.63		1,236,328		1,189,242		1,189,242	107,455		(154,541)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/28/2026	05/26/2028	83	629,251	7563.63		33,980		33,792		33,792	1,937		(2,124)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/28/2026	05/28/2027	2,025	15,318,068	7563.63		160,983		161,993		161,993	21,133		(20,123)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/28/2026	05/28/2027	456	3,445,349	7563.63		35,590		34,925		34,925	3,784		(4,449)				0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/28/2026	05/28/2027	7	330,141	50668.97		6,339		6,084		6,084	538		(792)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/28/2026	05/28/2027	837	3,118,791	3724.9		48,788		43,611		43,611	922		(6,098)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	05/28/2026	05/28/2027	3,966	7,187,347	1812.14		148,439		126,302		126,302	(3,582)		(18,555)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/28/2026	05/28/2027	24	1,224,291	50668.97		23,064		24,214		24,214	4,033		(2,883)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/28/2026	05/28/2027	17	871,009	50668.97		21,427		19,035		19,035	286		(2,678)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/28/2026	05/28/2027	13	398,563	30223.89		14,998		14,742		14,742	1,618		(1,875)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	28,677	6,421,335	223.92		142,554		12,406		12,406	(112,328)		(17,819)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/26/2028	1,787	400,113	223.92		12,043		2,934		2,934	(8,357)		(753)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/31/2028	1,755	392,954	223.92		11,867		2,909		2,909	(8,217)		(742)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	7,949	2,052,554	258.2		48,646		7,633		7,633	(34,932)		(6,081)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/30/2028	2,861	738,759	258.2		24,601		8,324		8,324	(14,739)		(1,538)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	1,846	4,645,866	2516.33		103,138		43,997		43,997	(46,249)		(12,892)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/26/2028	595	1,496,452	2516.33		46,240		27,273		27,273	(16,077)		(2,890)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/30/2028	506	1,272,926	2516.33		39,461		23,296		23,296	(13,699)		(2,466)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/31/2028	182	457,987	2516.33		14,198		8,390		8,390	(4,920)		(887)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	10,100	3,262,556	323.01		73,408		11,622		11,622	(52,610)		(9,176)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/29/2026	05/26/2028	3,071	992,051	323.01		30,853		9,310		9,310	(19,614)		(1,928)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/29/2026	05/31/2028	1,628	525,896	323.01		16,408		4,969		4,969	(10,413)		(1,025)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/29/2026	05/28/2027	22,908	6,038,398	263.59		129,222		45,951		45,951	(67,118)		(16,153)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/29/2026	05/26/2028	2,866	755,406	263.59		21,454		11,074		11,074	(9,039)		(1,341)				0001

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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/29/2026	05/30/2028	1,583	417,151	263.59		11,889		6,140		6,140	(5,006)		(743)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/29/2026	05/31/2028	2,801	738,216	263.59		21,039		10,877		10,877	(8,848)		(1,315)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/29/2026	05/28/2027	8,546	9,515,212	1113.46		200,581		135,677		135,677	(39,831)		(25,073)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/29/2026	05/26/2028	1,214	1,351,967	1113.46		38,463		30,422		30,422	(5,637)		(2,404)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/29/2026	05/30/2028	649	722,209	1113.46		20,590		16,300		16,300	(3,003)		(1,287)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/29/2026	05/31/2028	961	1,070,078	1113.46		30,529		24,169		24,169	(4,452)		(1,908)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/29/2026	05/28/2027	3,328	3,891,498	1169.39		112,581		78,106		78,106	(20,403)		(14,073)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/29/2026	05/28/2027	1,338	1,740,348	1300.57		59,889		40,908		40,908	(11,494)		(7,486)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/29/2026	05/28/2027	28	313,988	11237.37		13,313		4,661		4,661	(6,988)		(1,664)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/29/2026	05/26/2028	49	547,856	11237.37		48,814		22,593		22,593	(23,170)		(3,051)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/29/2026	05/29/2031	100	1,119,767	11237.37		159,567		92,855		92,855	(62,722)		(3,989)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	2,335	1,839,345	787.85		81,727		31,833		31,833	(39,678)		(10,216)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/26/2028	528	416,009	787.85		36,442		19,225		19,225	(14,940)		(2,278)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/29/2031	496	390,586	787.85		53,354		32,908		32,908	(19,112)		(1,334)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	1,133	892,430	787.85		17,849		9,439		9,439	(6,179)		(2,231)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/29/2026	05/28/2027	1,385	1,120,961	809.37		24,799		16,305		16,305	(5,394)		(3,100)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	05/29/2026	05/26/2028	117	123,544	1057.49		11,465		8,817		8,817	(1,931)		(717)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/29/2026	05/29/2027	592	4,485,064	7580.06		79,032		66,249		66,249	(2,904)		(9,879)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/29/2026	05/30/2027	466	3,536,005	7580.06		66,885		56,233		56,233	(2,291)		(8,361)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/29/2026	05/31/2027	289	2,194,372	7580.06		45,533		37,333		37,333	(2,508)		(5,692)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	16,464	124,794,531	7580.06		4,307,952		4,022,003		4,022,003	252,545		(538,494)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/29/2026	05/26/2028	291	2,205,153	7580.06		170,465		160,204		160,204	392		(10,654)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/29/2026	05/30/2028	295	2,235,348	7580.06		84,826		85,642		85,642	6,118		(5,302)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/29/2026	05/29/2027	2,543	19,272,810	7580.06		219,052		124,788		124,788	(66,882)		(27,381)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/29/2026	05/30/2027	1,954	14,812,072	7580.06		166,369		147,569		147,569	1,996		(20,796)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/29/2026	05/31/2027	1,909	14,467,270	7580.06		133,113		159,822		159,822	43,348		(16,639)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2026	05/29/2027	64	484,589	7580.06		32,031		7,416		7,416	(20,611)		(4,004)				0001

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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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	569	4,309,372	7580.06		44,171		43,334		43,334	4,684		(5,521)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	05/29/2026	05/28/2027	3,024	11,233,785	3715.31		208,069		204,127		204,127	22,067		(26,009)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	7,928	14,327,491	1807.29		275,095		249,675		249,675	8,967		(34,387)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	05/29/2026	05/26/2028	1,159	2,095,138	1807.29		63,692		63,632		63,632	3,921		(3,981)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	05/29/2026	05/31/2028	848	1,532,424	1807.29		46,586		46,713		46,713	3,039		(2,912)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	05/29/2026	05/30/2028	1,079	1,950,564	1807.29		59,102		59,416		59,416	4,008		(3,694)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/29/2026	05/30/2027	10	492,454	51032.46		5,466		5,133		5,133	350		(683)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/29/2026	05/31/2027	17	874,359	51032.46		10,929		10,194		10,194	631		(1,366)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/29/2026	05/28/2027	81	4,121,004	51032.46		66,246		56,469		56,469	(1,496)		(8,281)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	05/06/2026	05/07/2027	64,487	6,448,706	100		128,500		37,894		37,894	(74,544)		(16,063)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	05/06/2026	05/07/2027	60,160	5,895,655	98		50,000		113,415		113,415	69,665		(6,250)				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	05/13/2026	05/14/2027	67,893	6,789,323	100		122,500		46,117		46,117	(61,071)		(15,313)				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	05/13/2026	05/14/2027	72,235	7,078,990	98		60,500		124,497		124,497	71,560		(7,563)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	05/20/2026	05/21/2027	58,717	5,871,692	100		108,000		67,253		67,253	(27,247)		(13,500)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	05/20/2026	05/21/2027	65,058	6,375,708	98		58,000		107,326		107,326	56,576		(7,250)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	05/27/2026	05/28/2027	62,489	6,248,873	100		114,000		59,746		59,746	(40,004)		(14,250)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	05/27/2026	05/28/2027	63,972	6,269,304	98		55,000		114,682		114,682	66,557		(6,875)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/01/2026	06/01/2027	7,588	1,693,559	223.2		37,597		3,922		3,922	(32,109)		(1,567)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/01/2026	06/01/2027	1,640	422,750	257.82		10,019		1,714		1,714	(7,888)		(417)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/01/2026	06/01/2027	286	719,464	2514.01		15,972		7,116		7,116	(8,191)		(666)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/01/2026	06/01/2028	184	461,435	2514.01		14,258		8,616		8,616	(5,345)		(297)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/01/2026	06/01/2027	5,113	1,648,069	322.33		37,082		6,537		6,537	(28,999)		(1,545)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/01/2026	06/01/2028	1,287	414,794	322.33		12,900		4,122		4,122	(8,510)		(269)				0001

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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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/01/2026	06/01/2027	6,921	1,827,118	264.01		39,100		13,226		13,226	(24,245)		(1,629)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/01/2026	06/01/2028	2,427	640,629	264.01		18,194		9,099		9,099	(8,716)		(379)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/01/2026	06/01/2027	640	713,697	1114.52		15,059		9,974		9,974	(4,457)		(627)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	2,523	805,905	319.43		24,902		40,028		40,028	16,163		(1,038)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2026	06/01/2027	572	748,387	1307.75		32,849		20,360		20,360	(11,120)		(1,369)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2026	06/01/2028	257	335,886	1307.75		27,677		19,884		19,884	(7,216)		(577)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2026	06/01/2027	38	428,449	11305.7		14,824		5,096		5,096	(9,110)		(618)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2026	05/30/2031	43	484,250	11305.7		68,957		39,121		39,121	(29,262)		(575)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	337	266,308	790.45		11,185		4,580		4,580	(6,139)		(466)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	587	464,383	790.45		9,288		4,769		4,769	(4,132)		(387)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2026	06/01/2027	1,452	1,179,424	812.06		47,812		25,072		25,072	(20,748)		(1,992)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	732	5,559,546	7599.96		119,241		95,381		95,381	(18,892)		(4,968)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2026	06/01/2027	6,158	46,801,017	7599.96		1,669,133		1,560,329		1,560,329	(39,257)		(69,547)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2026	06/01/2028	73	553,651	7599.96		45,440		43,821		43,821	(672)		(947)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2026	05/30/2031	19	145,843	7599.96		30,102		27,522		27,522	(2,329)		(251)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2026	06/01/2027	2,583	19,631,924	7599.96		223,939		284,270		284,270	69,661		(9,331)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	270	2,049,947	7599.96		20,868		20,400		20,400	401		(870)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/01/2026	06/01/2027	1,100	4,083,156	3711.01		80,410		81,287		81,287	4,228		(3,350)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2026	06/01/2027	2,903	5,238,087	1804.63		98,017		92,596		92,596	(1,337)		(4,084)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2026	06/01/2028	504	909,244	1804.63		27,641		28,448		28,448	1,383		(576)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/01/2026	06/01/2027	19	951,107	51078.88		21,702		18,868		18,868	(1,930)		(904)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/01/2026	06/01/2027	52	2,649,672	51078.88		54,420		45,140		45,140	(7,012)		(2,267)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES71P8U3RHIGC71XBU11	06/01/2026	06/01/2027	23	713,079	30513.86		16,733		15,980		15,980	(55)		(697)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2027	5,590	1,248,924	223.44		27,851		2,771		2,771	(23,920)		(1,160)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2027	1,737	448,067	258.02		10,619		1,768		1,768	(8,408)		(442)				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2027	385	967,787	2515.44		21,485		9,421		9,421	(11,169)		(895)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/02/2026	06/02/2027	2,615	844,121	322.82		18,993		3,164		3,164	(15,037)		(791)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	4,579	1,207,921	263.82		25,850		9,022		9,022	(15,751)		(1,077)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/02/2026	06/02/2027	2,715	3,027,132	1115.13		63,872		41,699		41,699	(19,512)		(2,661)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/02/2026	06/02/2028	665	741,707	1115.13		21,064		16,305		16,305	(4,321)		(439)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/02/2026	06/02/2027	1,698	1,989,470	1171.87		57,496		38,537		38,537	(16,563)		(2,396)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2026	06/02/2027	845	1,110,785	1314.66		52,355		30,091		30,091	(20,083)		(2,181)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2027	42	482,732	11368.07		16,703		5,396		5,396	(10,610)		(696)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2028	44	501,920	11368.07		44,821		19,112		19,112	(24,776)		(934)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2031	35	397,533	11368.07		56,648		31,382		31,382	(24,795)		(472)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1,728	1,368,674	791.84		54,223		21,975		21,975	(29,989)		(2,259)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2028	1,438	1,138,371	791.84		72,719		37,750		37,750	(33,454)		(1,515)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/02/2026	06/02/2027	593	629,885	1062.5		41,761		25,973		25,973	(14,048)		(1,740)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2026	06/02/2027	922	7,013,400	7609.78		141,485		115,505		115,505	(20,085)		(5,895)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	6,284	47,818,919	7609.78		1,571,278		1,470,583		1,470,583	(35,225)		(65,470)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2028	161	1,226,420	7609.78		115,726		105,761		105,761	(7,554)		(2,411)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/02/2026	06/02/2027	2,662	20,253,531	7609.78		236,401		272,548		272,548	45,997		(9,850)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2026	06/02/2027	56	423,577	7609.78		18,722		1,874		1,874	(16,068)		(780)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	453	3,448,017	7609.78		35,066		34,138		34,138	533		(1,461)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/02/2026	06/02/2027	1,445	5,371,333	3716.91		87,773		85,586		85,586	1,470		(3,657)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/02/2026	06/02/2027	3,743	6,765,338	1807.31		132,233		122,022		122,022	(4,702)		(5,510)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/02/2026	06/02/2028	502	906,591	1807.31		27,288		27,671		27,671	951		(569)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/02/2026	06/02/2027	19	954,184	51307.79		16,214		14,075		14,075	(1,463)		(676)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/02/2026	06/02/2027	21	1,097,274	51307.79		23,898		19,344		19,344	(3,559)		(996)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2027	12	370,887	30660.6		15,243		13,804		13,804	(804)		(635)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/03/2027	6,332	1,412,065	222.99		31,348		3,462		3,462	(26,580)		(1,306)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/02/2028	3,131	805,888	257.38		26,755		9,819		9,819	(16,379)		(557)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/03/2027	543	1,365,038	2511.79		30,304		13,983		13,983	(15,058)		(1,263)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/02/2028	146	365,830	2511.79		11,304		6,956		6,956	(4,113)		(236)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/03/2026	06/03/2027	2,528	813,270	321.72		18,299		3,515		3,515	(14,021)		(762)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/03/2026	06/02/2028	1,297	417,427	321.72		12,982		4,338		4,338	(8,374)		(270)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	5,552	1,461,716	263.3		31,281		11,859		11,859	(18,118)		(1,303)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/03/2026	06/02/2028	1,586	417,507	263.3		11,857		6,328		6,328	(5,282)		(247)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/03/2026	06/03/2027	8,071	8,968,890	1111.21		189,244		137,601		137,601	(43,757)		(7,885)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/03/2026	06/02/2028	1,223	1,359,132	1111.21		38,463		31,938		31,938	(5,724)		(801)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/03/2026	06/03/2027	2,760	3,217,973	1166.11		92,999		69,514		69,514	(19,611)		(3,875)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/03/2026	06/03/2027	3,295	1,045,338	317.28		32,301		57,420		57,420	26,465		(1,346)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/03/2026	06/03/2027	1,189	1,558,555	1310.75		80,690		48,168		48,168	(29,159)		(3,362)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/03/2026	06/02/2028	938	1,230,138	1310.75		101,240		71,729		71,729	(27,403)		(2,109)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/03/2027	74	835,256	11324.47		48,365		13,451		13,451	(32,898)		(2,015)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/02/2028	89	1,010,606	11324.47		84,609		37,898		37,898	(44,949)		(1,763)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/03/2031	107	1,210,315	11324.47		172,470		97,199		97,199	(73,833)		(1,437)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/03/2027	65	733,827	11324.47		25,831		10,761		10,761	(13,993)		(1,076)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/03/2027	994	777,785	782.11		49,156		19,626		19,626	(27,482)		(2,048)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/02/2028	590	461,711	782.11		40,492		22,671		22,671	(16,978)		(844)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/03/2031	532	416,255	782.11		56,860		36,231		36,231	(20,155)		(474)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/03/2026	06/03/2027	1,829	1,430,468	782.11		60,795		34,724		34,724	(23,538)		(2,533)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/03/2026	06/03/2027	1,331	1,070,920	804.37		50,091		27,477		27,477	(20,527)		(2,087)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	507	3,827,483	7553.68		93,982		82,889		82,889	(7,178)		(3,916)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/03/2026	06/03/2027	6,894	52,071,929	7553.68		1,556,940		1,495,669		1,495,669	3,602		(64,872)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/03/2026	06/02/2028	82	621,349	7553.68		43,184		43,826		43,826	1,542		(900)				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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/03/2026	06/03/2027	3,207	24,225,943	7553.68		242,502		348,915		348,915	116,517		(10,104)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/03/2026	06/03/2027	50	377,077	7553.68		24,887		10,214		10,214	(13,637)		(1,037)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/03/2026	06/03/2027	704	5,319,382	7553.68		54,151		54,121		54,121	2,226		(2,256)				0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/03/2026	06/03/2027	9	454,541	50687.07		10,909		10,446		10,446	(8)		(455)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/03/2026	06/03/2027	678	2,520,027	3715.09		43,651		43,145		43,145	1,313		(1,819)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/03/2026	06/03/2027	4,931	8,907,304	1806.24		177,778		167,449		167,449	(2,921)		(7,407)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/03/2026	06/02/2028	1,131	2,043,718	1806.24		61,720		63,017		63,017	2,583		(1,286)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/03/2026	06/03/2027	27	1,365,081	50687.07		21,016		22,777		22,777	2,637		(876)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/03/2026	06/03/2027	39	1,994,415	50687.07		38,964		34,192		34,192	(3,148)		(1,623)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/04/2026	06/04/2027	774	5,870,166	7584.31		118,180		106,035		106,035	(7,221)		(4,924)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	06/04/2027	5,571	42,255,558	7584.31		1,155,627		1,075,284		1,075,284	(32,191)		(48,151)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/04/2026	06/04/2027	3,119	23,655,070	7584.31		238,105		230,731		230,731	2,547		(9,921)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	233	1,770,066	7584.31		18,002		17,747		17,747	495		(750)				0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/04/2026	06/04/2027	15	455,320	30407.81		10,950		10,586		10,586	92		(456)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/04/2026	06/04/2027	723	2,699,528	3732.4		46,378		40,495		40,495	(3,950)		(1,932)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/04/2026	06/04/2027	3,153	5,720,200	1814.46		107,172		90,508		90,508	(12,199)		(4,466)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/04/2026	06/02/2028	639	1,159,645	1814.46		35,485		33,036		33,036	(1,710)		(739)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/04/2026	06/04/2027	9	485,450	51561.93		5,534		4,584		4,584	(720)		(231)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/04/2026	06/04/2027	10	532,398	51561.93		12,831		10,291		10,291	(2,005)		(535)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	06/04/2026	06/04/2027	13	395,745	30407.81		7,650		7,498		7,498	167		(319)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2027	7,097	1,585,998	223.46		35,368		3,554		3,554	(30,340)		(1,474)				0001

SCHEDULE DB - PART A - SECTION 1

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BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2026	06/02/2028	3,351	748,827	223.46		22,540		5,860		5,860	(16,210)		(470)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2027	2,231	574,900	257.7		13,625		2,417		2,417	(10,640)		(568)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2027	254	640,438	2517.42		14,218		6,110		6,110	(7,515)		(592)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/04/2026	06/04/2027	3,378	1,087,947	322.08		24,479		4,520		4,520	(18,939)		(1,020)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/04/2026	06/04/2027	10,002	2,634,406	263.4		56,376		21,121		21,121	(32,906)		(2,349)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/04/2026	06/02/2028	2,120	558,499	263.4		15,861		8,389		8,389	(7,142)		(330)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/04/2026	06/04/2027	4,223	4,702,607	1113.59		99,225		67,843		67,843	(27,247)		(4,134)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/04/2026	06/02/2028	1,022	1,137,557	1113.59		32,352		25,674		25,674	(6,004)		(674)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/04/2026	06/04/2027	1,694	1,980,999	1169.6		57,370		40,214		40,214	(14,765)		(2,390)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/04/2026	06/02/2028	502	587,152	1169.6		22,975		18,670		18,670	(3,826)		(479)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1,700	540,683	318.1		16,707		28,635		28,635	12,624		(696)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/04/2026	06/04/2027	578	753,547	1302.83		33,202		21,458		21,458	(10,361)		(1,383)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/04/2026	06/02/2028	226	293,788	1302.83		13,485		11,227		11,227	(1,977)		(281)				0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/04/2026	06/04/2027	131	171,292	1302.83		3,255		2,751		2,751	(368)		(136)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2027	33	370,056	11246.36		12,804		4,716		4,716	(7,555)		(533)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2031	34	376,832	11246.36		53,699		31,200		31,200	(22,051)		(447)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	534	420,969	787.78		17,681		7,566		7,566	(9,378)		(737)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/04/2026	06/02/2028	327	257,902	787.78		20,271		11,063		11,063	(8,785)		(422)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	988	778,160	787.78		15,563		8,291		8,291	(6,623)		(648)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/04/2026	06/04/2027	589	477,211	810.82		19,852		11,213		11,213	(7,812)		(827)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2026	06/04/2027	17,246	3,840,513	222.69		85,259		10,075		10,075	(71,632)		(3,552)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2027	12,240	2,725,776	222.69		60,785		7,291		7,291	(50,961)		(2,533)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2028	2,661	592,548	222.69		17,836		5,096		5,096	(12,368)		(372)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2026	06/04/2027	6,495	1,663,802	256.15		39,266		8,934		8,934	(28,695)		(1,636)				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2026	06/07/2027	2,214	567,144	256.15		13,441		3,090		3,090	(9,791)		(560)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2026	06/05/2028	3,207	821,552	256.15		27,276		11,200		11,200	(15,507)		(568)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2026	06/04/2027	1,284	3,214,080	2503.92		71,353		36,542		36,542	(31,837)		(2,973)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2026	06/07/2027	523	1,309,075	2503.92		29,192		15,003		15,003	(12,973)		(1,216)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2026	06/05/2028	419	1,049,750	2503.92		32,437		21,259		21,259	(10,502)		(676)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2026	06/06/2028	284	710,887	2503.92		21,966		14,410		14,410	(7,099)		(458)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/05/2026	06/04/2027	7,227	2,315,867	320.44		52,107		11,746		11,746	(38,189)		(2,171)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2027	6,832	2,189,134	320.44		49,256		11,250		11,250	(35,953)		(2,052)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/05/2026	06/06/2028	5,020	1,608,760	320.44		50,032		18,378		18,378	(30,612)		(1,042)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2028	2,021	647,500	320.44		20,137		7,406		7,406	(12,312)		(420)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	13,534	3,517,978	259.94		75,285		45,767		45,767	(26,381)		(3,137)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2026	06/07/2027	8,347	2,169,756	259.94		46,650		28,407		28,407	(16,299)		(1,944)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2026	06/05/2028	2,377	617,810	259.94		17,546		12,533		12,533	(4,647)		(366)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2026	06/06/2028	3,066	796,985	259.94		22,634		16,180		16,180	(5,983)		(472)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2026	06/07/2028	5,509	1,432,145	259.94		40,673		29,096		29,096	(10,730)		(847)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/05/2026	06/04/2027	8,255	9,081,888	1100.18		191,265		184,602		184,602	1,307		(7,969)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/05/2026	06/07/2027	560	616,244	1100.18		13,027		12,581		12,581	97		(543)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/05/2026	06/05/2028	1,539	1,693,669	1100.18		48,134		47,792		47,792	661		(1,003)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/05/2026	06/06/2028	1,381	1,519,044	1100.18		43,202		42,889		42,889	587		(900)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/05/2026	06/04/2027	4,707	5,412,805	1149.89		156,484		155,564		155,564	5,600		(6,520)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/05/2026	06/05/2028	515	592,333	1149.89		23,160		23,642		23,642	964		(483)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1,788	557,975	312.08		17,241		38,345		38,345	21,822		(718)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2026	06/04/2027	3,014	3,773,297	1251.98		138,245		131,794		131,794	(691)		(5,760)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2026	06/05/2028	494	618,036	1251.98		46,730		45,523		45,523	(234)		(974)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2026	06/05/2031	56	588,328	10434.14		83,837		66,663		66,663	(16,475)		(699)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2026	06/04/2027	3,300	2,506,041	759.32		94,394		54,800		54,800	(35,661)		(3,933)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2026	06/04/2027	1,077	817,856	759.32		33,941		25,079		25,079	(7,448)		(1,414)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2026	06/04/2027	2,492	1,933,916	776.16		61,555		51,010		51,010	(7,980)		(2,565)				0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2026	06/05/2028	1,134	880,526	776.16		61,161		53,327		53,327	(6,560)		(1,274)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/05/2026	06/04/2027	356	362,015	1018.21		24,002		23,114		23,114	113		(1,000)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/05/2026	06/05/2027	583	4,307,852	7383.74		83,586		100,858		100,858	20,755		(3,483)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/05/2026	06/06/2027	578	4,267,991	7383.74		83,342		99,199		99,199	19,329		(3,473)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/05/2026	06/07/2027	365	2,695,017	7383.74		57,377		68,496		68,496	13,510		(2,391)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	15,778	116,498,195	7383.74		4,013,824		4,374,260		4,374,260	527,679		(167,243)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	5,543	40,925,037	7383.74		1,512,087		1,647,967		1,647,967	198,884		(63,004)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/05/2026	06/05/2028	259	1,911,697	7383.74		160,508		165,328		165,328	8,164		(3,344)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/05/2026	06/05/2031	59	438,672	7383.74		123,118		119,854		119,854	(2,237)		(1,026)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2026	06/05/2027	3,404	25,136,119	7383.74		316,403		560,098		560,098	256,878		(13,183)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2026	06/06/2027	3,075	22,702,470	7383.74		223,941		448,982		448,982	234,372		(9,331)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2026	06/07/2027	2,056	15,181,440	7383.74		156,002		270,047		270,047	120,545		(6,500)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2026	06/07/2027	68	499,259	7383.74		24,264		7,767		7,767	(15,486)		(1,011)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	430	3,178,023	7383.74		32,511		34,581		34,581	3,425		(1,355)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	178	1,316,438	7383.74		13,467		14,308		14,308	1,402		(561)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/05/2026	06/04/2027	2,513	9,410,903	3745.31		194,601		155,992		155,992	(30,501)		(8,108)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/05/2026	06/07/2027	1,131	4,234,654	3745.31		79,595		63,079		63,079	(13,199)		(3,316)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2026	06/04/2027	7,232	13,165,368	1820.55		260,773		196,391		196,391	(53,517)		(10,866)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2026	06/07/2027	2,567	4,673,542	1820.55		90,793		68,539		68,539	(18,471)		(3,783)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2026	06/05/2028	1,206	2,195,240	1820.55		66,516		59,049		59,049	(6,081)		(1,386)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2026	06/06/2028	393	716,367	1820.55		21,706		19,285		19,285	(1,969)		(452)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2026	06/07/2028	478	869,339	1820.55		26,341		23,423		23,423	(2,369)		(549)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/05/2026	06/05/2027	34	1,719,735	50866.78		26,202		26,245		26,245	1,134		(1,092)				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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/05/2026	06/06/2027	27	1,360,565	50866.78		22,248		23,036		23,036	1,715		(927)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	63	3,204,191	50866.78		46,852		40,626		40,626	(4,274)		(1,952)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	17	840,475	50866.78		21,113		17,958		17,958	(2,275)		(880)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2027	7,547	1,678,250	222.36		37,257		4,825		4,825	(30,880)		(1,552)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2028	2,606	579,561	222.36		17,387		5,177		5,177	(11,848)		(362)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/08/2026	06/08/2027	5,554	1,779,539	320.43		40,040		9,195		9,195	(29,176)		(1,668)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/08/2026	06/08/2028	1,191	381,684	320.43		11,870		4,374		4,374	(7,250)		(247)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/08/2026	06/08/2027	8,672	2,259,114	260.5		48,345		27,530		27,530	(18,801)		(2,014)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/08/2026	06/08/2028	482	530,705	1101.18		15,083		14,763		14,763	(5)		(314)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/08/2026	06/08/2028	781	979,024	1254.14		80,672		77,002		77,002	(1,989)		(1,681)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZIWZ7FF32TIWEFA76	06/08/2026	06/08/2027	46	492,866	10632.15		16,474		10,835		10,835	(4,953)		(686)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZIWZ7FF32TIWEFA76	06/08/2026	06/08/2028	30	318,072	10632.15		20,039		14,338		14,338	(5,283)		(417)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	511	388,207	759.86		13,704		8,530		8,530	(4,603)		(571)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2028	781	593,730	759.86		52,129		35,873		35,873	(15,171)		(1,086)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	823	625,685	759.86		15,016		11,040		11,040	(3,350)		(626)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/08/2026	06/08/2027	565	440,467	779.68		18,323		14,843		14,843	(2,717)		(763)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	06/08/2026	06/08/2027	650	4,812,116	7405.73		99,675		119,946		119,946	24,423		(4,153)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	06/08/2026	06/08/2027	6,191	45,850,757	7405.73		1,772,045		1,912,980		1,912,980	214,771		(73,835)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	06/08/2026	06/08/2028	59	434,050	7405.73		27,692		29,126		29,126	2,011		(577)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/08/2026	06/08/2027	2,269	16,800,743	7405.73		187,142		298,916		298,916	119,572		(7,798)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZIWZ7FF32TIWEFA76	06/08/2026	06/08/2027	54	400,675	7405.73		26,885		13,686		13,686	(12,079)		(1,120)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	06/08/2026	06/08/2027	335	2,481,491	7405.73		25,311		26,757		26,757	2,501		(1,055)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/08/2026	06/08/2027	1,110	4,142,386	3733.56		71,070		61,025		61,025	(7,084)		(2,961)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/08/2026	06/08/2027	3,223	5,847,945	1814.27		98,867		83,614		83,614	(11,134)		(4,119)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/08/2026	06/08/2028	1,160	2,103,882	1814.27		65,220		60,327		60,327	(3,534)		(1,359)				0001

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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/08/2026	06/08/2027	12	608,199	50786.01		10,939		11,324		11,324	841		(456)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/08/2026	06/08/2027	14	724,151	50786.01		17,814		15,640		15,640	(1,432)		(742)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2026	06/09/2027	4,524	1,007,494	222.69		22,366		2,730		2,730	(18,705)		(932)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2026	06/09/2027	1,611	413,177	256.47		9,792		2,165		2,165	(7,220)		(408)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2026	06/09/2028	1,437	368,572	256.47		12,237		4,915		4,915	(7,067)		(255)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2026	06/09/2027	499	1,246,616	2499.69		27,675		15,142		15,142	(11,379)		(1,153)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/09/2026	06/09/2027	2,657	850,303	320.04		19,132		4,619		4,619	(13,715)		(797)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/09/2026	06/09/2027	2,141	557,656	260.43		11,934		6,881		6,881	(4,555)		(497)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2026	06/09/2027	2,503	2,754,531	1100.32		58,093		56,210		56,210	537		(2,421)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2026	06/09/2028	373	410,490	1100.32		11,670		11,583		11,583	156		(243)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2026	06/09/2027	1,289	1,482,020	1150.13		42,890		42,734		42,734	1,632		(1,787)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/09/2026	06/09/2027	2,271	707,998	311.81		21,877		49,285		49,285	28,319		(912)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2026	06/09/2027	1,759	2,165,019	1231.01		100,997		108,407		108,407	11,617		(4,208)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2026	06/09/2028	883	1,087,242	1231.01		89,589		96,151		96,151	8,429		(1,866)				0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2026	06/09/2027	328	403,607	1231.01		7,669		9,089		9,089	1,740		(320)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2026	06/09/2027	212	2,229,986	10507.86		96,236		67,534		67,534	(24,692)		(4,010)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2026	06/09/2028	97	1,019,215	10507.86		80,682		61,437		61,437	(17,564)		(1,681)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2026	06/09/2031	146	1,532,904	10507.86		218,439		168,986		168,986	(47,632)		(1,820)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2026	06/09/2027	56	589,631	10507.86		20,755		17,101		17,101	(2,789)		(865)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	1,518	1,143,609	753.4		57,495		35,970		35,970	(19,129)		(2,396)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2028	666	501,745	753.4		44,053		32,136		32,136	(10,999)		(918)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2031	480	361,847	753.4		49,392		36,896		36,896	(12,085)		(412)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	2,717	2,047,307	753.4		49,135		38,542		38,542	(8,546)		(2,047)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2026	06/09/2027	587	453,813	772.86		11,890		10,901		10,901	(493)		(495)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2026	06/09/2028	234	181,092	772.86		13,473		12,179		12,179	(1,014)		(281)				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)
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2026	06/09/2027	399	406,058	1018.76		26,922		26,008		26,008	208		(1,122)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2026	06/09/2028	388	395,210	1018.76		36,675		36,505		36,505	594		(764)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2026	06/09/2027	780	5,764,428	7386.65		108,242		128,708		128,708	24,976		(4,510)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/09/2026	06/09/2027	6,885	50,859,708	7386.65		1,781,654		1,954,166		1,954,166	246,748		(74,236)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/09/2026	06/09/2028	137	1,008,631	7386.65		95,402		98,201		98,201	4,786		(1,988)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2026	06/09/2027	2,923	21,589,455	7386.65		256,447		400,919		400,919	155,157		(10,685)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	284	2,097,860	7386.65		21,482		22,761		22,761	2,174		(895)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2026	06/09/2027	1,406	5,292,603	3765.02		92,537		63,304		63,304	(25,377)		(3,856)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2026	06/09/2027	2,520	4,609,856	1829.37		91,613		61,068		61,068	(26,728)		(3,817)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2026	06/09/2028	287	524,184	1829.37		16,250		12,953		12,953	(2,958)		(339)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2026	06/09/2027	20	1,035,449	50872.11		15,946		15,548		15,548	266		(664)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2026	06/09/2027	48	2,421,861	50872.11		45,687		39,228		39,228	(4,556)		(1,904)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	62	1,801,665	29084.5		55,610		62,926		62,926	9,633		(2,317)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2026	06/10/2027	4,232	940,300	222.21		20,875		2,819		2,819	(17,186)		(870)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2028	3,255	723,234	222.21		21,697		6,578		6,578	(14,667)		(452)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2026	06/10/2027	3,094	791,949	255.95		18,769		4,512		4,512	(13,475)		(782)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2028	2,779	711,193	255.95		23,612		9,920		9,920	(13,200)		(492)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2026	06/10/2027	166	412,602	2489.71		9,160		5,673		5,673	(3,105)		(382)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2028	850	2,115,727	2489.71		65,376		47,811		47,811	(16,203)		(1,362)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	2,345	747,518	318.74		16,819		4,736		4,736	(11,383)		(701)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/10/2026	06/10/2027	4,391	1,140,982	259.84		24,417		15,226		15,226	(8,174)		(1,017)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/10/2026	06/10/2027	9,502	10,404,538	1094.95		218,495		241,182		241,182	31,790		(9,104)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/10/2026	06/09/2028	1,451	1,589,160	1094.95		44,973		48,799		48,799	4,763		(937)				0001

SCHEDULE DB - PART A - SECTION 1

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Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/10/2026	06/10/2027	3,628	4,144,569	1142.28		119,778		135,955		135,955	21,168		(4,991)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/10/2026	06/10/2027	2,222	687,607	309.42		21,247		52,584		52,584	32,222		(885)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/10/2026	06/09/2028	1,060	328,093	309.42		14,764		27,023		27,023	12,567		(308)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1,535	1,871,713	1219.41		70,196		81,401		81,401	14,130		(2,925)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2028	64	664,218	10348.85		59,248		49,565		49,565	(8,449)		(1,234)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/10/2026	06/10/2031	42	438,084	10348.85		62,427		51,355		51,355	(10,552)		(520)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/10/2026	06/10/2027	1,317	984,135	747.2		30,696		21,876		21,876	(7,541)		(1,279)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/10/2026	06/09/2028	993	742,290	747.2		56,799		43,508		43,508	(12,107)		(1,183)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/10/2026	06/10/2027	697	520,657	747.2		13,016		10,841		10,841	(1,633)		(542)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/10/2026	06/10/2027	1,319	1,001,660	759.42		40,016		38,737		38,737	388		(1,667)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	518	3,765,024	7266.99		78,344		104,298		104,298	29,219		(3,264)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/10/2026	06/10/2027	4,961	36,053,591	7266.99		1,007,344		1,164,693		1,164,693	199,322		(41,973)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/10/2026	06/09/2028	70	507,105	7266.99		29,419		32,354		32,354	3,548		(613)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/10/2026	06/10/2031	54	388,832	7266.99		111,000		111,615		111,615	1,540		(925)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/10/2026	06/10/2027	2,961	21,514,190	7266.99		235,469		366,272		366,272	140,614		(9,811)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/10/2026	06/10/2027	126	918,674	7266.99		51,776		24,218		24,218	(25,400)		(2,157)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/10/2026	06/10/2027	281	2,038,826	7266.99		20,592		22,930		22,930	3,196		(858)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/10/2026	06/10/2027	899	3,377,793	3757.93		55,652		40,377		40,377	(12,956)		(2,319)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/10/2026	06/10/2027	3,907	7,132,730	1825.73		145,221		102,133		102,133	(37,037)		(6,051)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2028	587	1,071,863	1825.73		32,477		27,476		27,476	(4,325)		(677)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/10/2026	06/10/2027	22	1,111,284	49918.78		18,790		22,133		22,133	4,125		(783)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/10/2026	06/10/2027	26	1,284,371	49918.78		36,513		36,074		36,074	1,082		(1,521)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/11/2026	06/11/2027	11,316	2,521,768	222.84		55,983		6,716		6,716	(46,934)		(2,333)				0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/11/2026	06/09/2028	4,284	954,661	222.84		28,640		8,103		8,103	(19,940)		(597)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/11/2026	06/11/2027	2,903	747,903	257.64		17,725		3,299		3,299	(13,688)		(739)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/11/2026	06/11/2027	422	1,057,467	2506.88		23,476		11,801		11,801	(10,697)		(978)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/11/2026	06/09/2028	452	1,133,197	2506.88		35,016		22,524		22,524	(11,763)		(729)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/11/2026	06/11/2027	5,198	1,663,332	320.01		37,425		9,143		9,143	(26,722)		(1,559)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/11/2026	06/09/2028	2,653	848,895	320.01		26,316		10,025		10,025	(15,742)		(548)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/11/2026	06/11/2027	12,202	3,189,444	261.39		68,254		34,722		34,722	(30,689)		(2,844)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/11/2026	06/09/2028	3,160	825,934	261.39		23,457		14,877		14,877	(8,091)		(489)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/11/2026	06/11/2027	7,250	7,979,834	1100.72		167,577		161,750		161,750	1,156		(6,982)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/11/2026	06/09/2028	2,324	2,558,586	1100.72		72,408		71,740		71,740	841		(1,508)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/11/2026	06/11/2027	3,621	4,166,342	1150.7		120,407		119,352		119,352	3,961		(5,017)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/11/2026	06/09/2028	322	370,524	1150.7		14,413		14,690		14,690	577		(300)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/11/2026	06/11/2027	1,513	1,882,512	1244.02		69,261		69,017		69,017	2,642		(2,886)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/11/2026	06/09/2028	716	890,125	1244.02		73,257		73,739		73,739	2,008		(1,526)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/11/2026	06/11/2027	62	650,000	10522.41		22,490		16,226		16,226	(5,327)		(937)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/11/2026	06/11/2027	1,439	1,086,679	755.21		57,989		36,166		36,166	(19,406)		(2,416)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/11/2026	06/11/2027	1,384	1,045,547	755.21		26,139		20,141		20,141	(4,909)		(1,089)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/11/2026	06/11/2027	712	552,519	775.91		13,592		12,167		12,167	(858)		(566)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/11/2026	06/09/2028	392	303,821	775.91		22,854		19,985		19,985	(2,393)		(476)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/11/2026	06/11/2027	631	4,669,359	7394.3		87,777		103,674		103,674	19,554		(3,657)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/11/2026	06/11/2027	5,721	42,301,117	7394.3		1,397,984		1,484,346		1,484,346	144,611		(58,249)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/11/2026	06/09/2028	191	1,411,377	7394.3		117,595		121,961		121,961	6,815		(2,450)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/11/2026	06/11/2027	3,308	24,458,757	7394.3		244,548		453,636		453,636	219,277		(10,190)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/11/2026	06/11/2027	290	2,143,630	7394.3		21,758		23,180		23,180	2,328		(907)				0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/11/2026	06/11/2027	13	386,801	29446.18		15,511		16,853		16,853	1,988		(646)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/11/2026	06/11/2027	1,225	4,618,236	3771.36		86,861		59,102		59,102	(24,140)		(3,619)				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/11/2026	06/11/2027	3,427	6,278,003	1832.07		123,838		78,838		78,838	(39,840)		(5,160)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/11/2026	06/09/2028	817	1,496,223	1832.07		45,635		35,974		35,974	(8,710)		(951)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/11/2026	06/11/2027	45	2,310,095	50848.75		39,489		33,513		33,513	(4,330)		(1,645)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	18,478	4,123,537	223.16		91,543		10,300		10,300	(77,428)		(3,814)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2027	9,981	2,227,280	223.16		49,668		5,673		5,673	(41,926)		(2,070)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/12/2028	2,595	578,995	223.16		17,428		4,768		4,768	(12,297)		(363)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2028	2,376	530,233	223.16		15,960		4,381		4,381	(11,246)		(333)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	8,404	2,163,415	257.43		51,057		9,863		9,863	(39,067)		(2,127)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/12/2028	2,476	637,411	257.43		21,162		7,850		7,850	(12,871)		(441)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/13/2028	4,820	1,240,742	257.43		41,317		15,303		15,303	(25,153)		(861)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	1,667	4,180,458	2508.11		92,806		45,930		45,930	(43,009)		(3,867)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2027	186	467,367	2508.11		10,422		5,177		5,177	(4,811)		(434)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/12/2028	479	1,201,942	2508.11		37,140		23,735		23,735	(12,632)		(774)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/13/2028	177	443,737	2508.11		13,756		8,771		8,771	(4,699)		(287)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2028	248	622,324	2508.11		19,292		12,312		12,312	(6,578)		(402)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/12/2026	06/11/2027	9,460	3,036,783	321		68,328		14,858		14,858	(50,623)		(2,847)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/12/2026	06/14/2027	5,120	1,643,361	321		37,140		8,146		8,146	(27,446)		(1,547)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/12/2026	06/13/2028	2,053	659,078	321		20,497		7,301		7,301	(12,769)		(427)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/12/2026	06/14/2028	1,227	393,842	321		12,248		4,368		4,368	(7,625)		(255)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/12/2026	06/11/2027	17,003	4,445,162	261.43		95,126		48,156		48,156	(43,006)		(3,964)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/12/2026	06/14/2027	8,291	2,167,592	261.43		46,603		23,656		23,656	(21,005)		(1,942)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/12/2026	06/12/2028	1,753	458,217	261.43		13,013		8,249		8,249	(4,494)		(271)				0001

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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/12/2026	06/14/2028	3,549	927,902	261.43		26,445		16,731		16,731	(9,164)		(551)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2026	06/11/2027	8,980	9,900,310	1102.48		207,907		192,315		192,315	(6,928)		(8,663)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2026	06/14/2027	711	783,550	1102.48		16,455		15,290		15,290	(479)		(686)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2026	06/12/2028	1,514	1,669,041	1102.48		47,234		45,576		45,576	(674)		(984)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2026	06/13/2028	1,148	1,265,468	1102.48		35,813		34,576		34,576	(491)		(746)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2026	06/11/2027	4,790	5,524,497	1153.29		159,106		151,553		151,553	(923)		(6,629)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	2,073	645,977	311.6		19,961		45,364		45,364	26,235		(832)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1,588	1,983,810	1249.27		91,752		87,947		87,947	18		(3,823)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/12/2026	06/12/2028	316	394,646	1249.27		18,075		18,538		18,538	839		(377)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/12/2028	48	509,964	10536.98		32,128		24,239		24,239	(7,219)		(669)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/12/2031	49	512,900	10536.98		73,088		55,952		55,952	(16,527)		(609)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	2,658	2,013,464	757.58		83,370		50,368		50,368	(29,528)		(3,474)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/12/2028	1,009	764,277	757.58		49,695		35,120		35,120	(13,539)		(1,035)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/12/2031	544	412,107	757.58		56,294		41,094		41,094	(14,731)		(469)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	1,061	803,708	757.58		28,130		21,170		21,170	(5,788)		(1,172)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/12/2026	06/11/2027	628	489,321	779.42		20,356		16,580		16,580	(2,928)		(848)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2026	06/11/2027	483	494,534	1024.48		32,788		30,193		30,193	(1,229)		(1,366)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/12/2026	06/12/2027	1,040	7,728,249	7431.46		163,257		190,816		190,816	34,362		(6,802)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/12/2026	06/13/2027	509	3,782,170	7431.46		83,272		94,414		94,414	14,612		(3,470)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/12/2026	06/14/2027	572	4,251,729	7431.46		86,552		99,381		99,381	16,436		(3,606)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/12/2026	06/11/2027	16,476	122,442,460	7431.46		4,234,313		4,513,418		4,513,418	455,535		(176,430)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/12/2026	06/14/2027	6,564	48,776,497	7431.46		1,603,590		1,699,268		1,699,268	162,495		(66,816)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/12/2026	06/12/2028	127	943,899	7431.46		37,615		39,151		39,151	2,320		(784)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/12/2026	06/13/2028	168	1,246,397	7431.46		125,614		126,814		126,814	3,817		(2,617)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2026	06/12/2027	3,776	28,062,120	7431.46		325,985		543,326		543,326	230,924		(13,583)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2026	06/13/2027	3,162	23,497,235	7431.46		243,956		353,620		353,620	119,829		(10,165)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2026	06/14/2027	3,748	27,854,846	7431.46		266,866		392,478		392,478	136,731		(11,119)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/12/2026	06/12/2027	126	935,248	7431.46		61,814		34,910		34,910	(24,329)		(2,576)				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	461	3,427,080	7431.46		34,785		36,580		36,580	3,244		(1,449)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2027	118	879,609	7431.46		8,928		9,380		9,380	824		(372)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/12/2026	06/11/2027	2,974	11,248,986	3782.01		214,613		135,281		135,281	(70,390)		(8,942)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/12/2026	06/14/2027	501	1,893,131	3782.01		35,846		22,542		22,542	(11,811)		(1,494)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	9,189	16,881,459	1837.05		321,891		191,062		191,062	(117,417)		(13,412)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2027	2,509	4,608,938	1837.05		88,333		52,589		52,589	(32,063)		(3,681)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/12/2026	06/12/2028	822	1,510,659	1837.05		45,971		34,610		34,610	(10,403)		(958)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/12/2026	06/13/2028	512	941,112	1837.05		28,666		21,582		21,582	(6,486)		(597)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2028	344	631,037	1837.05		19,239		14,485		14,485	(4,352)		(401)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/12/2026	06/12/2027	65	3,334,975	51202.26		55,111		50,217		50,217	(2,598)		(2,296)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2027	9	456,466	51202.26		5,382		5,185		5,185	28		(224)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	77	3,936,612	51202.26		62,823		51,414		51,414	(8,791)		(2,618)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2027	11	581,059	51202.26		14,811		11,905		11,905	(2,289)		(617)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	15	458,560	29635.95		12,514		13,350		13,350	1,358		(521)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/15/2026	06/15/2027	4,449	994,809	223.59		22,184		2,340		2,340	(18,920)		(924)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/15/2026	06/15/2027	332	836,411	2518.17		18,568		8,169		8,169	(9,626)		(774)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/15/2026	06/15/2028	181	456,662	2518.17		14,157		8,374		8,374	(5,488)		(295)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/15/2026	06/15/2027	2,926	943,854	322.58		21,237		3,889		3,889	(16,463)		(885)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/15/2026	06/15/2028	1,305	421,007	322.58		13,093		4,184		4,184	(8,636)		(273)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/15/2026	06/15/2027	3,559	934,641	262.61		20,001		8,686		8,686	(10,482)		(833)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/15/2026	06/15/2028	1,757	461,368	262.61		13,149		7,523		7,523	(5,352)		(274)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/15/2026	06/15/2027	517	572,939	1107.7		12,089		9,844		9,844	(1,742)		(504)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/15/2026	06/15/2028	1,535	1,700,350	1107.7		48,290		42,734		42,734	(4,550)		(1,006)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	369	468,834	1270.59		28,974		22,999		22,999	(4,768)		(1,207)				0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	313	397,697	1270.59		7,556		7,456		7,456	214		(315)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/15/2026	06/15/2027	21	228,196	10636.24		7,120		4,707		4,707	(2,116)		(297)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	293	224,441	766.07		4,377		2,373		2,373	(1,822)		(182)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2028	486	372,066	766.07		14,511		9,074		9,074	(5,134)		(302)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	984	754,037	766.07		26,391		18,229		18,229	(7,063)		(1,100)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	545	431,364	791.34		26,658		16,717		16,717	(8,831)		(1,111)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/15/2026	06/15/2027	570	4,308,821	7554.29		98,374		95,224		95,224	949		(4,099)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	4,958	37,450,427	7554.29		1,217,056		1,201,269		1,201,269	34,923		(50,711)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2026	06/13/2031	51	385,463	7554.29		105,320		98,428		98,428	(6,015)		(878)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	2,435	18,392,402	7554.29		204,384		217,487		217,487	21,619		(8,516)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	197	1,487,522	7554.29		15,396		15,102		15,102	348		(641)				0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	8	420,470	51671.03		8,203		6,949		6,949	(913)		(342)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2026	06/15/2027	1,175	4,442,351	3779.88		80,869		52,412		52,412	(25,087)		(3,370)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/15/2026	06/15/2027	2,656	4,874,322	1835.44		91,068		55,779		55,779	(31,495)		(3,795)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/15/2026	06/15/2028	783	1,437,626	1835.44		44,279		33,582		33,582	(9,774)		(922)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/15/2026	06/15/2027	9	485,608	51671.03		10,732		7,897		7,897	(2,388)		(447)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/15/2026	06/15/2027	30	1,570,460	51671.03		30,418		23,892		23,892	(5,258)		(1,267)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/16/2026	06/16/2027	5,784	1,295,901	224.05		28,769		2,795		2,795	(24,775)		(1,199)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/16/2026	06/16/2027	2,220	573,147	258.16		13,584		2,391		2,391	(10,626)		(566)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/16/2026	06/16/2028	3,319	856,738	258.16		28,529		9,951		9,951	(17,984)		(594)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/16/2026	06/16/2027	437	1,099,797	2518.67		24,415		10,704		10,704	(12,695)		(1,017)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2026	06/16/2027	3,900	1,257,761	322.47		28,300		5,277		5,277	(21,844)		(1,179)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	06/16/2026	06/16/2027	5,701	1,494,945	262.21		31,992		14,720		14,720	(15,939)		(1,333)				0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2026	06/16/2027	3,644	4,029,787	1105.82		85,029		72,688		72,688	(8,798)		(3,543)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2026	06/16/2028	899	994,283	1105.82		28,238		25,785		25,785	(1,864)		(588)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2026	06/16/2027	2,732	3,164,600	1158.2		91,457		80,513		80,513	(7,133)		(3,811)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/16/2026	06/16/2027	1,613	503,167	311.95		15,548		34,909		34,909	20,009		(648)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/16/2026	06/16/2027	1,749	2,198,800	1257.22		102,145		92,247		92,247	(5,642)		(4,256)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/16/2026	06/16/2028	1,438	1,807,305	1257.22		147,879		139,808		139,808	(4,990)		(3,081)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2027	103	1,090,863	10592.28		60,790		38,336		38,336	(19,921)		(2,533)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2028	86	907,093	10592.28		72,910		52,954		52,954	(18,437)		(1,519)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2031	285	3,020,302	10592.28		430,393		322,862		322,862	(103,945)		(3,587)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2027	54	573,447	10592.28		20,185		15,696		15,696	(3,648)		(841)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2027	1,734	1,322,496	762.69		77,921		43,505		43,505	(31,170)		(3,247)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2028	860	655,666	762.69		57,567		38,897		38,897	(17,471)		(1,199)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2031	1,268	967,100	762.69		132,106		93,851		93,851	(37,154)		(1,101)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2027	1,150	877,307	762.69		17,546		12,550		12,550	(4,265)		(731)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2026	06/16/2027	1,869	1,470,191	786.46		38,799		31,481		31,481	(5,701)		(1,617)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2026	06/16/2027	615	635,716	1034.45		42,148		35,676		35,676	(4,716)		(1,756)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/16/2026	06/16/2027	831	6,242,200	7511.35		131,757		134,589		134,589	8,321		(5,490)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/16/2026	06/16/2027	7,002	52,598,136	7511.35		1,749,813		1,777,902		1,777,902	100,998		(72,909)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/16/2026	06/16/2028	81	606,697	7511.35		89,245		84,433		84,433	(2,953)		(1,859)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/16/2026	06/16/2027	3,193	23,986,857	7511.35		269,050		264,760		264,760	6,921		(11,210)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/16/2026	06/16/2027	54	407,858	7511.35		18,354		1,898		1,898	(15,691)		(765)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/16/2026	06/16/2027	704	5,289,727	7511.35		54,378		54,683		54,683	2,571		(2,266)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2026	06/16/2027	864	3,271,852	3786.72		51,727		31,185		31,185	(18,387)		(2,155)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2027	4,185	7,695,055	1838.57		159,761		92,414		92,414	(60,690)		(6,657)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2028	990	1,820,495	1838.57		55,161		41,219		41,219	(12,793)		(1,149)				0001

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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2026	06/16/2027	34	1,790,782	51999.67		26,303		17,183		17,183	(8,024)		(1,096)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2026	06/16/2027	39	2,015,817	51999.67		39,696		29,207		29,207	(8,836)		(1,654)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2026	06/16/2027	28	853,232	29968.13		25,023		25,625		25,625	1,645		(1,043)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2026	06/17/2027	4,902	1,094,564	223.28		24,299		2,775		2,775	(20,512)		(1,012)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	1,867	416,954	223.28		12,550		3,411		3,411	(8,877)		(261)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	1,674	430,270	256.96		14,285		5,554		5,554	(8,434)		(298)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2026	06/17/2027	201	504,817	2506.68		11,207		5,738		5,738	(5,002)		(467)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	449	1,125,212	2506.68		34,769		22,545		22,545	(11,500)		(724)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/17/2026	06/17/2027	1,426	458,908	321.84		10,325		2,086		2,086	(7,809)		(430)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10OEMIK50	06/17/2026	06/17/2027	3,738	977,803	261.6		20,925		10,501		10,501	(9,552)		(872)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/17/2026	06/17/2027	7,924	8,733,054	1102.04		184,267		173,009		173,009	(3,581)		(7,678)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/17/2026	06/16/2028	2,201	2,426,058	1102.04		69,021		66,871		66,871	(713)		(1,438)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/17/2026	06/17/2027	3,644	4,199,896	1152.67		121,587		117,472		117,472	951		(5,066)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/17/2026	06/16/2028	361	415,885	1152.67		16,278		16,197		16,197	258		(339)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/17/2026	06/17/2027	1,795	2,242,129	1248.94		87,990		85,515		85,515	1,191		(3,666)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2026	06/17/2027	110	1,159,962	10557.36		54,152		35,989		35,989	(15,907)		(2,256)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2026	06/17/2031	67	704,585	10557.36		100,403		76,355		76,355	(23,212)		(837)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2026	06/17/2027	50	529,871	10557.36		23,950		19,100		19,100	(3,852)		(998)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/17/2026	06/17/2027	2,802	2,112,383	753.96		81,277		52,669		52,669	(25,221)		(3,387)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/17/2026	06/16/2028	587	442,906	753.96		17,273		11,739		11,739	(5,174)		(360)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/17/2026	06/17/2027	666	517,902	777.64		32,006		24,112		24,112	(6,561)		(1,334)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/17/2026	06/16/2028	292	226,892	777.64		18,673		15,892		15,892	(2,392)		(389)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/17/2026	06/16/2028	272	277,886	1023.38		25,760		25,088		25,088	(135)		(537)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	06/17/2026	06/17/2027	698	5,179,872	7420.1		109,579		125,583		125,583	20,570		(4,566)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/17/2026	06/17/2027	6,540	48,523,909	7420.1		1,496,185		1,583,245		1,583,245	149,400		(62,341)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/17/2026	06/16/2028	93	689,255	7420.1		40,802		42,746		42,746	2,793		(850)				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/17/2026	06/17/2031	69	514,400	7420.1		144,109		139,031		139,031	(3,877)		(1,201)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	06/17/2027	3,537	26,243,804	7420.1		295,995		399,272		399,272	115,610		(12,333)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/17/2026	06/17/2027	107	794,015	7420.1		53,596		25,791		25,791	(25,572)		(2,233)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/17/2026	06/17/2027	456	3,383,118	7420.1		34,914		36,185		36,185	2,726		(1,455)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2026	06/17/2027	1,218	4,580,871	3760.32		79,478		58,436		58,436	(17,731)		(3,312)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	06/17/2027	5,539	10,111,907	1825.56		212,824		150,835		150,835	(53,122)		(8,868)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	06/16/2028	487	889,476	1825.56		27,218		22,977		22,977	(3,674)		(567)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/17/2026	06/17/2027	11	556,914	51492.55		12,761		8,546		8,546	(3,684)		(532)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/17/2026	06/17/2027	19	978,740	51492.55		26,000		19,650		19,650	(5,266)		(1,083)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	9,816	2,188,080	222.9		48,575		5,980		5,980	(40,572)		(2,024)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2027	15,570	3,470,572	222.9		77,394		9,719		9,719	(64,450)		(3,225)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/20/2028	2,720	606,377	222.9		18,252		5,208		5,208	(12,664)		(380)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2028	2,861	637,710	222.9		19,195		5,486		5,486	(13,309)		(400)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	2,945	759,167	257.76		17,916		3,391		3,391	(13,779)		(747)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2027	3,536	911,312	257.76		21,598		4,155		4,155	(16,543)		(900)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/16/2028	1,739	448,306	257.76		14,884		5,395		5,395	(9,179)		(310)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2028	1,888	486,659	257.76		16,206		5,900		5,900	(9,968)		(338)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	706	1,774,262	2513.11		39,389		18,599		18,599	(19,149)		(1,641)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2027	1,073	2,695,904	2513.11		60,119		28,572		28,572	(29,041)		(2,505)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/16/2028	781	1,962,142	2513.11		60,630		37,442		37,442	(21,925)		(1,263)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/20/2028	215	540,109	2513.11		16,689		10,346		10,346	(5,996)		(348)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2028	256	642,628	2513.11		19,857		12,322		12,322	(7,122)		(414)				0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/18/2026	06/17/2027	5,448	1,757,149	322.51		39,360		7,370		7,370	(30,350)		(1,640)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2027	8,732	2,816,117	322.51		63,644		12,033		12,033	(48,959)		(2,652)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/18/2026	06/16/2028	4,818	1,553,840	322.51		48,169		15,540		15,540	(31,626)		(1,004)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2028	3,377	1,088,997	322.51		33,868		10,960		10,960	(22,202)		(706)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	11,618	3,045,607	262.14		65,176		30,367		30,367	(32,093)		(2,716)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/18/2026	06/21/2027	14,312	3,751,839	262.14		80,665		37,798		37,798	(39,505)		(3,361)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/18/2026	06/16/2028	2,956	774,874	262.14		22,006		13,165		13,165	(8,383)		(458)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/18/2026	06/21/2028	7,126	1,867,943	262.14		53,050		31,872		31,872	(20,072)		(1,105)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/18/2026	06/17/2027	8,846	9,776,467	1105.14		205,795		179,623		179,623	(17,597)		(8,575)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/18/2026	06/21/2027	1,625	1,795,718	1105.14		37,979		33,204		33,204	(3,193)		(1,582)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/18/2026	06/16/2028	2,620	2,895,019	1105.14		82,190		75,911		75,911	(4,566)		(1,712)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/18/2026	06/20/2028	844	933,240	1105.14		26,560		24,530		24,530	(1,476)		(553)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/18/2026	06/21/2028	955	1,054,871	1105.14		30,032		27,744		27,744	(1,662)		(626)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/18/2026	06/17/2027	5,577	6,453,366	1157.21		186,373		167,253		167,253	(11,355)		(7,766)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/18/2026	06/21/2027	473	547,587	1157.21		15,891		14,283		14,283	(946)		(662)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/18/2026	06/16/2028	327	377,979	1157.21		14,760		13,993		13,993	(460)		(308)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/18/2026	06/17/2027	1,606	499,755	311.24		15,442		35,674		35,674	20,875		(643)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/18/2026	06/16/2028	612	190,553	311.24		8,575		14,869		14,869	6,472		(179)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/18/2026	06/17/2027	1,561	1,978,002	1267.22		73,615		63,933		63,933	(6,615)		(3,067)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/16/2028	44	462,162	10611.38		41,179		29,393		29,393	(10,927)		(858)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2026	06/18/2031	41	436,237	10611.38		62,164		46,314		46,314	(15,331)		(518)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/18/2026	06/17/2027	1,398	1,064,315	761.48		48,402		27,823		27,823	(18,563)		(2,017)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/18/2026	06/16/2028	179	136,308	761.48		7,033		4,739		4,739	(2,148)		(147)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/18/2026	06/17/2027	1,436	1,093,164	761.48		27,329		19,791		19,791	(6,399)		(1,139)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/18/2026	06/17/2027	953	748,683	785.2		18,418		15,257		15,257	(2,393)		(767)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/18/2026	06/18/2027	641	4,808,747	7500.58		96,455		96,816		96,816	4,380		(4,019)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/18/2026	06/19/2027	850	6,374,840	7500.58		120,615		124,087		124,087	8,498		(5,026)				0001

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)
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/18/2026	06/20/2027	505	3,785,507	7500.58		73,148		73,379		73,379	3,279		(3,048)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/18/2026	06/21/2027	612	4,592,966	7500.58		95,497		101,573		101,573	10,055		(3,979)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/18/2026	06/17/2027	13,546	101,599,263	7500.58		3,153,773		3,147,227		3,147,227	124,862		(131,407)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/18/2026	06/21/2027	9,241	69,313,109	7500.58		2,330,282		2,361,759		2,361,759	128,571		(97,095)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/18/2026	06/16/2028	380	2,847,301	7500.58		187,238		183,025		183,025	(313)		(3,901)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/18/2026	06/18/2027	2,637	19,780,195	7500.58		220,705		270,500		270,500	58,991		(9,196)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/18/2026	06/19/2027	2,049	15,371,632	7500.58		165,579		197,256		197,256	38,576		(6,899)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/18/2026	06/20/2027	1,707	12,802,232	7500.58		140,191		192,880		192,880	58,530		(5,841)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/18/2026	06/21/2027	2,453	18,398,291	7500.58		187,858		329,337		329,337	149,306		(7,827)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/18/2026	06/19/2027	51	379,442	7500.58		24,778		9,457		9,457	(14,288)		(1,032)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	672	5,039,077	7500.58		51,953		52,308		52,308	2,519		(2,165)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	116	866,565	7500.58		8,926		8,987		8,987	434		(372)				0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/18/2026	06/17/2027	18	552,589	30406.19		13,041		12,831		12,831	333		(543)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/18/2026	06/17/2027	4,173	15,688,229	3759.84		312,115		237,575		237,575	(61,534)		(13,005)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/18/2026	06/21/2027	897	3,372,290	3759.84		70,955		54,789		54,789	(13,210)		(2,956)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2026	06/17/2027	7,483	13,656,671	1825.13		269,472		194,870		194,870	(63,374)		(11,228)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2026	06/21/2027	3,859	7,042,334	1825.13		135,675		99,244		99,244	(30,778)		(5,653)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2026	06/16/2028	652	1,189,581	1825.13		36,996		30,861		30,861	(5,364)		(771)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2026	06/20/2028	940	1,716,027	1825.13		53,197		44,670		44,670	(7,418)		(1,108)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2026	06/21/2028	916	1,671,228	1825.13		51,975		43,541		43,541	(7,352)		(1,083)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/18/2026	06/18/2027	28	1,434,123	51564.7		20,541		15,478		15,478	(4,207)		(856)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/18/2026	06/19/2027	38	1,942,670	51564.7		30,329		22,983		22,983	(6,082)		(1,264)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/18/2026	06/20/2027	8	421,790	51564.7		4,770		3,641		3,641	(931)		(199)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	23	1,166,521	51564.7		19,508		14,993		14,993	(3,702)		(813)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	119	6,131,908	51564.7		100,765		79,755		79,755	(16,811)		(4,199)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	21	1,066,806	51564.7		21,267		17,211		17,211	(3,170)		(886)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	14	430,779	30406.19		11,786		11,300		11,300	5		(491)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2027	5,466	1,215,091	222.31		26,975		3,834		3,834	(22,017)		(1,124)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2028	3,428	762,131	222.31		22,864		7,000		7,000	(15,387)		(476)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2027	744	1,865,872	2506.62		41,422		21,499		21,499	(18,198)		(1,726)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2028	156	391,173	2506.62		12,087		7,884		7,884	(3,951)		(252)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/22/2026	06/22/2027	3,463	1,116,727	322.44		25,126		4,834		4,834	(19,246)		(1,047)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/22/2026	06/22/2027	6,630	1,736,018	261.83		37,151		18,298		18,298	(17,304)		(1,548)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/22/2026	06/22/2027	911	1,005,382	1103.99		21,173		19,147		19,147	(1,144)		(882)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/22/2026	06/22/2027	593	749,903	1265.22		24,584		22,610		22,610	(949)		(1,024)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/22/2026	06/22/2028	307	388,517	1265.22		14,919		14,505		14,505	(103)		(311)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2027	40	420,135	10601.18		13,108		8,966		8,966	(3,596)		(546)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2026	06/20/2031	85	898,516	10601.18		127,949		95,816		95,816	(31,067)		(1,066)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2028	670	508,170	758.7		44,617		31,393		31,393	(12,295)		(930)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2027	706	535,998	758.7		10,720		7,986		7,986	(2,288)		(447)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/22/2026	06/22/2027	547	4,087,577	7472.79		89,543		98,731		98,731	12,918		(3,731)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	5,380	40,207,042	7472.79		1,375,457		1,416,137		1,416,137	97,991		(57,311)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/22/2026	06/22/2027	2,396	17,902,693	7472.79		227,038		390,368		390,368	172,790		(9,460)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	216	1,616,001	7472.79		16,839		16,935		16,935	798		(702)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/22/2026	06/22/2027	1,441	5,412,791	3757.03		108,810		84,882		84,882	(19,394)		(4,534)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/22/2026	06/22/2027	1,857	3,385,116	1823.01		57,806		44,078		44,078	(11,319)		(2,409)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/22/2026	06/22/2028	232	423,801	1823.01		13,265		11,284		11,284	(1,705)		(276)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/22/2026	06/22/2027	14	711,353	51712.71		13,314		9,613		9,613	(3,146)		(555)				0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/22/2026	06/22/2027	22	1,127,791	51712.71		26,453		20,333		20,333	(5,018)		(1,102)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	3,210	714,555	222.6		15,863		2,146		2,146	(13,057)		(661)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	2,407	618,324	256.86		14,592		3,265		3,265	(10,719)		(608)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	525	1,311,055	2499.38		29,105		16,539		16,539	(11,354)		(1,213)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/23/2026	06/23/2027	2,849	915,883	321.52		20,607		4,439		4,439	(15,310)		(859)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/23/2026	06/23/2027	4,773	1,246,997	261.25		26,686		14,233		14,233	(11,341)		(1,112)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2026	06/23/2027	5,924	6,513,478	1099.46		137,239		138,315		138,315	6,794		(5,718)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2026	06/23/2028	567	622,953	1099.46		17,692		17,957		17,957	634		(369)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2026	06/23/2027	2,263	2,599,736	1148.92		75,158		77,970		77,970	5,944		(3,132)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	06/23/2026	06/23/2027	1,830	566,091	309.39		17,492		43,473		43,473	26,709		(729)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/23/2026	06/23/2027	3,331	4,145,127	1244.23		130,418		132,673		132,673	7,689		(5,434)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/23/2026	06/23/2028	713	887,462	1244.23		73,127		74,023		74,023	2,419		(1,523)				0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/23/2026	06/23/2027	391	486,877	1244.23		9,251		10,278		10,278	1,412		(385)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	118	1,239,989	10486.97		59,266		42,195		42,195	(14,602)		(2,469)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2028	76	797,059	10486.97		63,039		49,007		49,007	(12,719)		(1,313)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2031	157	1,642,590	10486.97		234,069		183,145		183,145	(48,974)		(1,951)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	36	375,327	10486.97		13,212		11,027		11,027	(1,634)		(550)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	3,761	2,816,556	748.97		120,547		82,945		82,945	(32,579)		(5,023)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2028	903	676,099	748.97		59,361		45,527		45,527	(12,598)		(1,237)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2031	578	432,777	748.97		59,117		45,318		45,318	(13,307)		(493)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	1,300	973,901	748.97		24,348		19,913		19,913	(3,420)		(1,014)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2026	06/23/2027	2,039	1,572,652	771.31		45,673		41,817		41,817	(1,952)		(1,903)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2026	06/23/2028	889	685,644	771.31		45,612		41,792		41,792	(2,870)		(950)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/23/2026	06/23/2027	857	6,311,543	7365.46		130,169		156,560		156,560	31,815		(5,424)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/23/2026	06/23/2027	7,528	55,446,924	7365.46		1,818,546		2,011,859		2,011,859	269,086		(75,773)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/23/2026	06/23/2028	154	1,133,371	7365.46		75,461		80,324		80,324	6,435		(1,572)				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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/23/2026	06/23/2027	2,460	18,118,656	7365.46		210,185		385,169		385,169	183,742		(8,758)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2026	06/23/2027	61	452,129	7365.46		22,833		8,642		8,642	(13,239)		(951)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/23/2026	06/23/2027	419	3,086,099	7365.46		31,170		33,538		33,538	3,667		(1,299)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2026	06/23/2027	1,225	4,616,268	3767.42		77,144		54,483		54,483	(19,447)		(3,214)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/23/2026	06/23/2027	5,258	9,611,270	1827.86		194,822		135,898		135,898	(50,806)		(8,118)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/23/2026	06/23/2027	17	854,410	51666.84		14,128		10,054		10,054	(3,486)		(589)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/23/2026	06/23/2027	42	2,155,463	51666.84		45,540		33,675		33,675	(9,967)		(1,897)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	15	450,520	29347.27		17,681		19,486		19,486	2,542		(737)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2026	06/24/2027	8,886	1,983,154	223.17		44,026		5,366		5,366	(36,825)		(1,834)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2028	3,391	756,736	223.17		22,702		6,341		6,341	(15,888)		(473)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2026	06/24/2027	2,059	530,917	257.88		12,530		2,413		2,413	(9,595)		(522)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2026	06/24/2027	460	1,152,403	2507.14		25,583		13,260		13,260	(11,257)		(1,066)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2028	639	1,601,282	2507.14		49,480		32,179		32,179	(16,270)		(1,031)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/24/2026	06/24/2027	5,477	1,759,949	321.35		39,599		8,737		8,737	(29,212)		(1,650)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/24/2026	06/23/2028	2,827	908,504	321.35		28,164		9,939		9,939	(17,638)		(587)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/24/2026	06/24/2027	9,777	2,560,112	261.86		54,786		27,016		27,016	(25,488)		(2,283)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/24/2026	06/23/2028	3,709	971,273	261.86		27,584		17,010		17,010	(9,999)		(575)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/24/2026	06/24/2027	6,273	6,895,711	1099.2		144,810		147,515		147,515	8,739		(6,034)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/24/2026	06/23/2028	1,171	1,287,707	1099.2		36,442		37,271		37,271	1,588		(759)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/24/2026	06/24/2027	2,749	3,156,895	1148.54		91,234		95,388		95,388	7,955		(3,801)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/24/2026	06/24/2027	1,414	436,644	308.78		13,492		34,330		34,330	21,400		(562)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/24/2026	06/24/2027	1,173	1,455,450	1240.64		58,823		60,311		60,311	3,939		(2,451)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/24/2026	06/23/2028	86	106,261	1240.64		4,867		5,146		5,146	381		(101)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2026	06/24/2027	13	134,592	10477.32		5,572		4,202		4,202	(1,138)		(232)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2028	84	874,976	10477.32		70,925		55,359		55,359	(14,089)		(1,478)				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2026	06/24/2031	132	1,382,454	10477.32		197,000		154,748		154,748	(40,610)		(1,642)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/24/2026	06/24/2027	1,145	856,266	748.05		20,595		14,124		14,124	(5,613)		(858)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/24/2026	06/23/2028	1,030	770,127	748.05		63,636		49,177		49,177	(13,133)		(1,326)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/24/2026	06/24/2027	531	397,180	748.05		13,901		11,466		11,466	(1,856)		(579)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/24/2026	06/24/2027	1,060	817,004	770.53		36,592		31,497		31,497	(3,570)		(1,525)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/24/2026	06/24/2027	559	567,400	1015.57		37,619		38,241		38,241	2,190		(1,567)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	06/24/2026	06/24/2027	450	3,308,173	7358.22		80,716		97,038		97,038	19,685		(3,363)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	6,664	49,036,054	7358.22		1,500,387		1,646,620		1,646,620	208,749		(62,516)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2028	168	1,239,718	7358.22		54,677		57,954		57,954	4,416		(1,139)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2031	22	161,697	7358.22		33,305		32,667		32,667	(360)		(278)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/24/2026	06/24/2027	3,059	22,510,196	7358.22		277,147		525,122		525,122	259,523		(11,548)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2026	06/24/2027	61	447,703	7358.22		29,772		17,025		17,025	(11,507)		(1,241)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/24/2026	06/24/2027	301	2,217,400	7358.22		22,130		24,143		24,143	2,936		(922)				0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/24/2026	06/24/2027	6	301,239	51848.9		5,974		4,885		4,885	(839)		(249)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/24/2026	06/24/2027	663	2,507,442	3783.48		42,517		27,004		27,004	(13,742)		(1,772)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/24/2026	06/24/2027	4,049	7,432,685	1835.46		152,397		94,368		94,368	(51,679)		(6,350)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/24/2026	06/23/2028	816	1,496,984	1835.46		46,107		35,224		35,224	(9,922)		(961)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/24/2026	06/24/2027	13	656,960	51848.9		12,877		8,492		8,492	(3,848)		(537)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/24/2026	06/24/2027	25	1,281,431	51848.9		26,841		20,522		20,522	(5,201)		(1,118)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/25/2026	06/25/2027	8,239	1,841,279	223.48		40,876		4,719		4,719	(34,454)		(1,703)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/25/2026	06/23/2028	1,824	470,666	258.07		15,626		5,570		5,570	(9,731)		(326)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/25/2026	06/25/2027	376	942,538	2509.34		20,924		10,582		10,582	(9,470)		(872)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/25/2026	06/23/2028	495	1,242,141	2509.34		38,382		24,552		24,552	(13,030)		(800)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/25/2026	06/25/2027	3,116	1,002,545	321.76		22,557		4,765		4,765	(16,853)		(940)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/25/2026	06/23/2028	2,424	780,096	321.76		24,183		8,295		8,295	(15,384)		(504)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	5,757	1,508,591	262.04		32,284		15,579		15,579	(15,360)		(1,345)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/25/2026	06/23/2028	3,871	1,014,349	262.04		28,808		17,496		17,496	(10,711)		(600)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/25/2026	06/25/2027	2,993	3,289,052	1099.08		69,070		70,649		70,649	4,457		(2,878)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/25/2026	06/23/2028	1,875	2,060,489	1099.08		58,312		59,750		59,750	2,653		(1,215)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/25/2026	06/25/2027	1,607	1,845,596	1148.38		53,338		55,983		55,983	4,868		(2,222)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/25/2026	06/23/2028	399	457,728	1148.38		17,806		18,760		18,760	1,325		(371)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/25/2026	06/25/2027	900	1,120,177	1243.97		48,499		48,882		48,882	2,404		(2,021)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/25/2026	06/23/2028	194	240,914	1243.97		17,900		18,354		18,354	827		(373)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/25/2026	06/25/2027	86	904,758	10501.53		33,655		24,865		24,865	(7,387)		(1,402)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/25/2026	06/25/2027	1,519	1,135,921	747.92		57,017		39,987		39,987	(14,654)		(2,376)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/25/2026	06/25/2027	716	551,534	770.35		15,608		14,527		14,527	(430)		(650)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/25/2026	06/25/2027	530	3,902,661	7357.49		55,613		70,706		70,706	17,410		(2,317)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/25/2026	06/25/2027	5,622	41,364,362	7357.49		1,254,633		1,379,860		1,379,860	177,503		(52,276)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/25/2026	06/23/2028	124	914,176	7357.49		89,159		93,777		93,777	6,476		(1,857)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/25/2026	06/25/2027	2,809	20,668,390	7357.49		248,586		466,759		466,759	228,530		(10,358)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/25/2026	06/25/2027	412	3,029,479	7357.49		30,295		32,980		32,980	3,948		(1,262)				0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/25/2026	06/25/2027	14	415,748	29440.32		8,190		8,688		8,688	839		(341)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	06/25/2026	06/25/2027	867	3,289,886	3794.75		63,947		38,575		38,575	(22,708)		(2,664)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/25/2026	06/25/2027	3,070	5,650,883	1840.74		108,625		62,566		62,566	(41,533)		(4,526)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/25/2026	06/23/2028	664	1,222,657	1840.74		37,169		27,255		27,255	(9,140)		(774)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/25/2026	06/25/2027	10	517,404	51920.62		5,857		4,126		4,126	(1,487)		(244)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/25/2026	06/25/2027	21	1,113,787	51920.62		18,627		14,866		14,866	(2,985)		(776)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	13	393,026	29440.32		7,707		8,390		8,390	1,004		(321)				0001

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
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BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/25/2027	19,140	4,289,850	224.13		95,235		9,669		9,669	(81,597)		(3,968)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/28/2027	12,686	2,843,363	224.13		63,407		6,535		6,535	(54,230)		(2,642)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/26/2028	1,814	406,504	224.13		12,236		3,080		3,080	(8,901)		(255)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/28/2028	2,040	457,192	224.13		13,761		3,476		3,476	(9,999)		(287)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/25/2027	5,234	1,352,770	258.45		31,925		5,657		5,657	(24,938)		(1,330)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/28/2027	3,012	778,447	258.45		18,449		3,307		3,307	(14,374)		(769)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/27/2028	2,247	580,669	258.45		19,336		6,685		6,685	(12,248)		(403)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/25/2027	1,264	3,172,029	2509.62		70,419		35,491		35,491	(31,994)		(2,934)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/28/2027	931	2,335,586	2509.62		51,850		26,334		26,334	(23,356)		(2,160)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/27/2028	605	1,519,325	2509.62		47,099		30,079		30,079	(16,039)		(981)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2026	06/28/2028	179	449,562	2509.62		13,936		8,908		8,908	(4,738)		(290)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/26/2026	06/25/2027	10,244	3,289,968	321.15		74,024		16,783		16,783	(54,157)		(3,084)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/26/2026	06/28/2027	6,661	2,139,192	321.15		48,132		11,047		11,047	(35,080)		(2,005)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/26/2026	06/26/2028	2,586	830,622	321.15		25,832		9,246		9,246	(16,048)		(538)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/26/2026	06/28/2028	1,929	619,645	321.15		19,271		6,913		6,913	(11,956)		(401)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	18,431	4,831,776	262.15		103,400		49,132		49,132	(49,960)		(4,308)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/26/2026	06/28/2027	10,352	2,713,715	262.15		58,345		27,802		27,802	(28,112)		(2,431)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/26/2026	06/26/2028	2,743	719,165	262.15		20,424		12,316		12,316	(7,683)		(426)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/26/2026	06/27/2028	1,781	466,919	262.15		13,307		8,003		8,003	(5,027)		(277)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/26/2026	06/28/2028	2,105	551,863	262.15		15,728		9,467		9,467	(5,934)		(328)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2026	06/25/2027	7,726	8,468,928	1096.15		177,847		194,525		194,525	24,088		(7,410)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2026	06/28/2027	1,887	2,068,705	1096.15		43,443		47,687		47,687	6,055		(1,810)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2026	06/26/2028	771	844,937	1096.15		23,912		25,684		25,684	2,271		(498)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2026	06/27/2028	519	568,710	1096.15		16,094		17,296		17,296	1,537		(335)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2026	06/28/2028	1,175	1,288,092	1096.15		36,582		39,194		39,194	3,375		(762)				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2026	06/25/2027	11,937	13,656,536	1144.09		393,308		443,377		443,377	66,457		(16,388)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2026	06/28/2027	561	642,192	1144.09		18,559		20,925		20,925	3,139		(773)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2026	06/26/2028	452	517,513	1144.09		20,183		22,252		22,252	2,489		(420)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	2,187	675,532	308.93		20,874		52,817		52,817	32,813		(870)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/26/2026	06/25/2027	1,101	1,363,415	1238.46		49,210		51,484		51,484	4,325		(2,050)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/26/2026	06/26/2028	581	718,965	1238.46		59,243		61,819		61,819	3,811		(1,234)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	81	846,390	10458.16		42,360		30,887		30,887	(9,708)		(1,765)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2026	06/26/2028	73	760,153	10458.16		67,109		53,101		53,101	(12,611)		(1,398)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2026	06/26/2031	45	468,191	10458.16		66,717		52,819		52,819	(13,342)		(556)				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	35	367,210	10458.16		14,762		12,561		12,561	(1,586)		(615)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	1,115	833,976	747.67		23,112		16,341		16,341	(5,808)		(963)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	2,196	1,641,565	747.67		32,831		27,173		27,173	(4,290)		(1,368)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2026	06/25/2027	346	348,769	1007.26		23,123		25,271		25,271	3,111		(963)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2026	06/26/2028	202	203,595	1007.26		18,894		20,335		20,335	1,835		(394)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/26/2027	681	5,011,334	7354.02		110,373		133,226		133,226	27,453		(4,599)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/27/2027	915	6,731,865	7354.02		124,370		156,881		156,881	37,694		(5,182)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/28/2027	572	4,202,924	7354.02		88,723		109,600		109,600	24,573		(3,697)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2026	06/25/2027	14,539	106,918,960	7354.02		3,520,429		3,927,746		3,927,746	554,002		(146,685)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2026	06/28/2027	7,701	56,636,918	7354.02		1,877,771		2,096,567		2,096,567	297,036		(78,240)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2026	06/26/2028	151	1,110,319	7354.02		86,410		91,796		91,796	7,185		(1,800)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2026	06/28/2028	112	825,476	7354.02		33,172		35,142		35,142	2,661		(691)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/26/2026	06/26/2027	2,402	17,660,946	7354.02		215,903		407,694		407,694	200,787		(8,996)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/26/2026	06/27/2027	3,204	23,559,975	7354.02		283,948		474,611		474,611	202,494		(11,831)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1,957	14,390,447	7354.02		140,065		261,797		261,797	127,568		(5,836)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/25/2027	329	2,416,406	7354.02		25,155		26,334		26,334	2,227		(1,048)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/28/2027	172	1,266,200	7354.02		13,181		13,784		13,784	1,152		(549)				0001

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)
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/25/2027	16	457,254	29118.24		8,935		9,843		9,843	1,280		(372)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	2,981	11,370,903	3814.74		226,936		119,200		119,200	(98,281)		(9,456)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	661	2,521,909	3814.74		54,070		29,189		29,189	(22,628)		(2,253)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2026	06/25/2027	7,746	14,331,388	1850.24		277,389		135,107		135,107	(130,724)		(11,558)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2026	06/28/2027	3,388	6,267,924	1850.24		119,886		59,086		59,086	(55,804)		(4,995)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2026	06/26/2028	420	776,893	1850.24		24,084		15,731		15,731	(7,851)		(502)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2026	06/27/2028	705	1,304,484	1850.24		40,569		26,442		26,442	(13,282)		(845)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2026	06/28/2028	854	1,579,319	1850.24		48,485		32,047		32,047	(15,428)		(1,010)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/26/2027	46	2,391,581	51876.11		35,138		24,502		24,502	(9,172)		(1,464)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/27/2027	16	842,973	51876.11		19,522		11,150		11,150	(7,559)		(813)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/28/2027	21	1,093,294	51876.11		17,279		12,384		12,384	(4,174)		(720)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/25/2027	73	3,801,683	51876.11		59,142		44,772		44,772	(11,906)		(2,464)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2026	06/28/2027	14	730,742	51876.11		18,254		13,717		13,717	(3,777)		(761)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2026	06/29/2027	4,057	907,833	223.76		20,154		2,258		2,258	(17,056)		(840)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2026	06/29/2027	1,698	4,271,095	2515.37		94,818		44,963		44,963	(45,904)		(3,951)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2026	06/29/2028	536	1,348,131	2515.37		41,657		25,604		25,604	(15,185)		(868)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/29/2026	06/29/2027	2,213	711,624	321.58		16,012		3,512		3,512	(11,832)		(667)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/29/2026	06/29/2027	4,406	1,158,854	263.01		24,799		10,580		10,580	(13,186)		(1,033)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/29/2026	06/29/2028	332	365,611	1102.72		10,383		10,043		10,043	(124)		(216)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/29/2026	06/29/2028	741	230,302	310.79		10,364		18,264		18,264	8,116		(216)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2026	06/27/2031	36	375,262	10546.22		53,437		40,940		40,940	(12,052)		(445)				0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/29/2026	06/29/2028	1,059	800,214	755.84		51,488		36,618		36,618	(13,798)		(1,073)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/29/2026	06/27/2031	561	423,845	755.84		57,855		42,782		42,782	(14,591)		(482)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/29/2026	06/29/2028	491	382,515	779.08		31,519		26,705		26,705	(4,158)		(657)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/29/2026	06/29/2027	734	5,459,877	7440.43		123,149		138,264		138,264	20,246		(5,131)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2026	06/29/2027	5,405	40,214,956	7440.43		1,372,776		1,464,428		1,464,428	148,851		(57,199)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2026	06/29/2028	68	507,065	7440.43		12,017		12,129		12,129	362		(250)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/29/2026	06/29/2027	1,535	11,418,794	7440.43		134,308		126,736		126,736	(1,976)		(5,596)				0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2026	06/29/2027	50	370,577	7440.43		25,540		9,257		9,257	(15,219)		(1,064)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/29/2026	06/29/2027	195	1,449,433	7440.43		14,842		15,339		15,339	1,115		(618)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/29/2026	06/29/2027	1,073	4,092,077	3813.92		78,683		42,392		42,392	(33,013)		(3,278)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2026	06/29/2027	2,025	3,744,784	1849.26		74,483		37,140		37,140	(34,240)		(3,103)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2026	06/29/2028	232	429,317	1849.26		13,395		8,811		8,811	(4,305)		(279)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/29/2026	06/29/2027	7	372,338	52182.74		8,378		4,709		4,709	(3,319)		(349)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	06/29/2026	06/29/2027	16	811,618	52182.74		19,885		14,552		14,552	(4,505)		(829)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	21	626,436	29774.75		21,962		22,992		22,992	1,946		(915)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	3,988	889,848	223.14		19,755		2,510		2,510	(16,421)		(823)				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	2,353	606,092	257.61		14,304		2,956		2,956	(10,752)		(596)				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	205	516,476	2517.21		11,466		5,328		5,328	(5,660)		(478)				0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/30/2026	06/30/2027	4,059	1,307,494	322.11		29,419		6,094		6,094	(22,099)		(1,226)				0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	06/30/2026	06/30/2027	5,460	1,437,527	263.3		30,763		12,630		12,630	(16,851)		(1,282)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/30/2026	06/30/2027	3,959	4,374,380	1104.93		91,862		82,441		82,441	(5,594)		(3,828)				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/30/2026	06/30/2028	420	463,980	1104.93		13,131		12,311		12,311	(547)		(274)				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/30/2026	06/30/2027	4,480	5,183,547	1156.95		149,805		137,712		137,712	(5,850)		(6,242)				0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/30/2026	06/30/2028	2,026	631,821	311.87		28,432		48,480		48,480	20,641		(592)				0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/30/2026	06/30/2027	3,242	4,091,827	1262.32		187,947		168,098		168,098	(12,018)		(7,831)				0001

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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	06/30/2026	06/30/2028	730	921,998	1262.32		75,973		70,513		70,513	(3,877)		(1,583)				0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	06/30/2026	06/30/2027	691	872,588	1262.32		19,808		20,113		20,113	1,130		(825)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	44	466,399	10602.93		16,137		11,080		11,080	(4,385)		(672)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2028	58	620,196	10602.93		54,907		39,836		39,836	(13,928)		(1,144)				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2031	131	1,388,727	10602.93		197,894		148,356		148,356	(47,889)		(1,649)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	2,058	1,568,031	761.76		86,643		51,111		51,111	(31,922)		(3,610)				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2028	1,509	1,149,828	761.76		100,583		69,373		69,373	(29,114)		(2,095)				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	2,537	1,932,340	761.76		67,632		48,929		48,929	(15,885)		(2,818)				0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/30/2026	06/30/2027	3,033	2,380,302	784.83		90,265		69,124		69,124	(17,379)		(3,761)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/30/2026	06/30/2027	434	447,429	1031.17		29,665		26,525		26,525	(1,903)		(1,236)				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/30/2026	06/30/2028	431	444,627	1031.17		41,261		38,630		38,630	(1,771)		(860)				0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	06/30/2026	06/30/2027	870	6,526,730	7499.36		126,783		135,767		135,767	14,266		(5,283)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	06/30/2026	06/30/2027	8,148	61,106,031	7499.36		2,150,326		2,212,616		2,212,616	151,887		(89,597)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	06/30/2026	06/30/2028	106	795,696	7499.36		78,147		76,426		76,426	(93)		(1,628)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	06/30/2026	06/30/2031	27	198,842	7499.36		54,781		52,256		52,256	(2,069)		(457)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/30/2026	06/30/2027	2,737	20,522,589	7499.36		255,888		278,192		278,192	32,967		(10,662)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	525	3,938,992	7499.36		40,335		40,796		40,796	2,142		(1,681)				0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	06/30/2026	06/30/2027	12	648,273	52319.2		15,948		12,416		12,416	(2,867)		(664)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/30/2026	06/30/2027	1,128	4,295,958	3808.62		72,997		39,798		39,798	(30,157)		(3,042)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	06/30/2026	06/30/2027	3,007	5,553,144	1846.5		112,836		59,004		59,004	(49,130)		(4,702)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	06/30/2026	06/30/2028	425	785,608	1846.5		24,040		16,613		16,613	(6,926)		(501)				0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	06/30/2026	06/30/2027	16	849,520	52319.2		10,324		6,112		6,112	(3,781)		(430)				0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	06/30/2026	06/30/2027	42	2,186,552	52319.2		53,673		38,170		38,170	(13,267)		(2,236)				0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	06/30/2026	06/30/2027	30	896,517	30276.35		23,455		22,701		22,701	224		(977)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	06/03/2026	06/04/2027	65,111	6,511,143	100		125,000		65,404		65,404	(54,387)		(5,208)				0001

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)
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/03/2026	06/04/2027	75,920	7,440,120	98		63,000		133,139		133,139	72,764		(2,625)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/10/2026	06/11/2027	50,965	5,096,529	100		91,000		49,271		49,271	(37,937)		(3,792)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/10/2026	06/11/2027	72,084	7,064,198	98		60,000		123,501		123,501	66,001		(2,500)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	58,371	5,837,083	100		103,000		48,999		48,999	(49,709)		(4,292)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	62,099	6,085,665	98		51,000		112,158		112,158	63,283		(2,125)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/24/2026	06/25/2027	52,788	5,278,764	100		101,000		45,585		45,585	(51,206)		(4,208)				0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/24/2026	06/25/2027	86,121	8,439,812	98		70,000		158,454		158,454	91,371		(2,917)				0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2026	07/01/2027	2,742	611,109	222.9		13,567		1,815		1,815	(11,752)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2026	07/01/2027	2,536	651,848	257.06		15,384		3,467		3,467	(11,917)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2026	06/30/2028	1,684	432,779	257.06		14,368		5,649		5,649	(8,719)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2026	07/01/2027	608	1,527,592	2512.5		33,913		16,752		16,752	(17,160)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/01/2026	07/01/2027	2,783	896,346	322.1		20,168		4,200		4,200	(15,968)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/01/2026	07/01/2027	3,645	957,252	262.63		20,485		9,254		9,254	(11,231)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/01/2026	06/30/2028	3,881	1,019,241	262.63		28,946		16,805		16,805	(12,142)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/01/2026	07/01/2027	5,136	5,675,533	1104.97		119,583		107,022		107,022	(12,561)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/01/2026	06/30/2028	1,335	1,475,440	1104.97		41,917		39,122		39,122	(2,795)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/01/2026	07/01/2027	4,014	4,644,848	1157.02		134,329		123,445		123,445	(10,884)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/01/2026	06/30/2028	121	139,483	1157.02		5,452		5,219		5,219	(234)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/01/2026	07/01/2027	3,271	1,019,331	311.63		31,497		71,945		71,945	40,448						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/01/2026	07/01/2027	1,603	2,008,905	1252.83		88,723		84,110		84,110	(4,613)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/01/2026	06/30/2028	377	472,565	1252.83		20,205		20,443		20,443	239						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2026	07/01/2027	51	534,489	10528.88		33,833		22,750		22,750	(11,083)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2026	06/30/2028	104	1,095,789	10528.88		89,762		68,337		68,337	(21,425)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2026	07/01/2031	131	1,380,289	10528.88		196,691		151,732		151,732	(44,959)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2026	07/01/2027	73	765,924	10528.88		26,961		21,880		21,880	(5,081)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/01/2026	07/01/2027	2,304	1,750,697	759.91		72,509		43,775		43,775	(28,734)						0001

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)
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/01/2026	07/01/2027	1,159	880,829	759.91		27,482		20,280		20,280	(7,202)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/01/2026	07/01/2027	684	535,499	783.23		13,173		11,176		11,176	(1,998)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/01/2026	07/01/2027	794	5,939,977	7483.23		111,320		118,468		118,468	7,148						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	6,101	45,651,936	7483.23		1,443,654		1,485,225		1,485,225	41,571						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2026	06/30/2028	176	1,320,266	7483.23		60,414		61,972		61,972	1,557						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/01/2026	07/01/2027	2,238	16,744,214	7483.23		183,799		321,470		321,470	137,671						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/01/2026	07/01/2027	48	362,504	7483.23		21,388		10,342		10,342	(11,046)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/01/2026	07/01/2027	284	2,128,681	7483.23		21,776		22,176		22,176	399						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/01/2026	07/01/2027	836	3,194,875	3820.11		52,815		26,544		26,544	(26,271)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/01/2026	07/01/2027	3,662	6,782,205	1851.88		137,950		66,844		66,844	(71,105)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/01/2026	06/30/2028	1,220	2,259,990	1851.88		68,478		45,167		45,167	(23,311)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/01/2026	07/01/2027	25	1,312,606	52305.24		20,666		11,920		11,920	(8,746)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/01/2026	07/01/2027	19	1,006,820	52305.24		19,530		13,777		13,777	(5,753)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	734	5,492,333	7483.24		103,336		111,419		111,419	8,083						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/02/2026	07/03/2027	418	3,126,268	7483.24		69,078		73,499		73,499	4,421						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/02/2026	07/05/2027	400	2,991,645	7483.24		53,844		62,983		62,983	9,138						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/02/2026	07/02/2027	17,272	129,248,756	7483.24		4,203,771		4,336,750		4,336,750	132,979						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/02/2026	06/30/2028	289	2,162,848	7483.24		192,678		193,959		193,959	1,281						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/02/2026	07/03/2028	54	403,489	7483.24		9,280		9,549		9,549	268						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/02/2026	07/05/2028	177	1,326,638	7483.24		94,256		94,853		94,853	597						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/02/2026	07/02/2027	3,029	22,666,757	7483.24		287,037		442,666		442,666	155,629						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/02/2026	07/03/2027	1,803	13,490,682	7483.24		132,296		224,792		224,792	92,496						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/02/2026	07/05/2027	1,877	14,042,443	7483.24		152,419		215,745		215,745	63,327						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/02/2026	07/02/2027	91	680,830	7483.24		44,799		21,754		21,754	(23,044)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/02/2026	07/02/2027	517	3,867,045	7483.24		40,101		40,276		40,276	175						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/02/2026	07/02/2027	2,739	10,547,691	3851.45		215,059		90,508		90,508	(124,551)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2026	07/02/2027	9,084	16,958,499	1866.88		316,679		120,665		120,665	(196,014)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2026	06/30/2028	1,264	2,360,345	1866.88		73,407		40,130		40,130	(33,277)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2026	07/03/2028	363	677,034	1866.88		21,056		11,552		11,552	(9,503)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2026	07/05/2028	807	1,507,428	1866.88		46,881		25,784		25,784	(21,097)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/02/2026	07/02/2027	26	1,401,735	52900.07		24,552		10,152		10,152	(14,399)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/02/2026	07/03/2027	13	699,036	52900.07		16,987		7,010		7,010	(9,977)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/02/2026	07/02/2027	68	3,594,508	52900.07		61,861		39,235		39,235	(22,626)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2026	07/02/2027	23,081	5,158,441	223.49		114,517		13,768		13,768	(100,749)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2026	06/30/2028	3,520	786,593	223.49		23,598		6,440		6,440	(17,158)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2026	07/05/2028	2,315	517,373	223.49		15,573		4,271		4,271	(11,302)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2026	07/02/2027	4,642	1,194,589	257.33		28,312		6,133		6,133	(22,179)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2026	07/03/2028	1,543	397,085	257.33		13,183		5,086		5,086	(8,097)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2026	07/02/2027	1,977	4,975,843	2516.41		110,464		52,124		52,124	(58,339)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2026	06/30/2028	990	2,492,023	2516.41		77,004		47,003		47,003	(30,000)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2026	07/05/2028	454	1,142,436	2516.41		35,416		21,651		21,651	(13,765)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/02/2026	07/02/2027	13,153	4,244,188	322.68		95,494		18,668		18,668	(76,827)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/02/2026	06/30/2028	2,364	762,701	322.68		23,644		7,670		7,670	(15,974)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/02/2026	07/03/2028	2,097	676,715	322.68		21,046		6,831		6,831	(14,215)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/02/2026	07/05/2028	1,810	584,062	322.68		18,164		5,910		5,910	(12,254)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	22,162	5,809,010	262.12		124,313		60,328		60,328	(63,984)						0001

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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
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UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/02/2026	06/30/2028	2,648	694,206	262.12		19,715		11,957		11,957	(7,759)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/02/2026	07/03/2028	3,821	1,001,666	262.12		28,447		17,296		17,296	(11,152)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/02/2026	07/05/2028	3,816	1,000,265	262.12		28,508		17,300		17,300	(11,208)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/02/2026	07/02/2027	10,994	12,143,850	1104.63		255,871		231,211		231,211	(24,660)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/02/2026	06/30/2028	2,735	3,020,880	1104.63		85,582		80,538		80,538	(5,044)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/02/2026	07/03/2028	1,199	1,324,225	1104.63		37,582		35,367		35,367	(2,215)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/02/2026	07/05/2028	1,530	1,689,775	1104.63		48,007		45,182		45,182	(2,824)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/02/2026	07/02/2027	7,821	9,045,241	1156.53		261,498		242,715		242,715	(18,783)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/02/2026	07/05/2028	551	637,376	1156.53		24,902		24,048		24,048	(855)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1,386	431,145	311.15		13,322		31,019		31,019	17,696						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/02/2026	07/02/2027	2,625	3,255,216	1240.25		133,756		138,379		138,379	4,623						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/02/2026	06/30/2028	636	789,326	1240.25		63,936		66,413		66,413	2,477						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2026	07/02/2027	16	170,418	10444.32		7,703		5,978		5,978	(1,725)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2026	06/30/2028	54	560,000	10444.32		35,280		28,088		28,088	(7,192)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	2,420	1,838,463	759.81		48,472		30,004		30,004	(18,468)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1,806	1,372,373	759.81		56,953		42,005		42,005	(14,949)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/02/2026	07/02/2027	714	558,551	782.66		34,518		25,097		25,097	(9,421)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2026	07/06/2027	9,797	2,189,522	223.48		48,607		5,995		5,995	(42,613)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2026	07/06/2028	3,487	779,343	223.48		23,458		6,451		6,451	(17,007)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2026	07/06/2027	517	1,303,090	2518.94		28,929		13,370		13,370	(15,559)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/06/2026	07/06/2027	4,210	1,361,531	323.4		30,634		5,601		5,601	(25,034)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/06/2026	07/06/2028	2,912	941,893	323.4		29,293		9,073		9,073	(20,220)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/06/2026	07/06/2027	7,956	2,090,332	262.75		44,733		20,141		20,141	(24,592)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/06/2026	07/06/2028	2,281	599,431	262.75		17,024		9,834		9,834	(7,190)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2026	07/06/2027	62	650,668	10513.18		23,731		17,522		17,522	(6,209)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2026	07/06/2027	1,377	1,053,133	764.99		55,557		31,714		31,714	(23,843)						0001

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

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S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2026	07/06/2028	478	365,781	764.99		32,116		21,633		21,633	(10,482)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2026	07/03/2031	475	363,496	764.99		49,617		34,948		34,948	(14,670)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/06/2026	07/06/2027	428	337,096	788.38		8,293		6,754		6,754	(1,539)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/06/2026	07/06/2027	856	6,452,693	7537.43		141,041		147,450		147,450	6,409						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2026	07/06/2027	7,490	56,456,554	7537.43		2,082,199		2,105,843		2,105,843	23,644						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2026	07/06/2028	79	594,761	7537.43		31,939		32,212		32,212	273						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2026	07/06/2027	2,824	21,287,941	7537.43		252,247		360,849		360,849	108,602						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/06/2026	07/06/2027	70	529,468	7537.43		24,620		4,676		4,676	(19,944)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/06/2026	07/06/2027	288	2,169,166	7537.43		22,603		22,115		22,115	(488)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/06/2026	07/06/2027	1,701	6,531,658	3840.89		127,269		60,020		60,020	(67,249)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/06/2026	07/06/2027	1,686	3,137,801	1860.97		61,502		25,989		25,989	(35,513)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/06/2026	07/06/2028	304	565,580	1860.97		17,137		10,327		10,327	(6,810)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/06/2026	07/06/2027	32	1,674,546	53055.91		24,666		10,914		10,914	(13,752)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/06/2026	07/06/2027	32	1,696,701	53055.91		38,074		24,258		24,258	(13,816)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	12	350,936	29697.87		12,985		13,650		13,650	666						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2027	4,566	1,019,313	223.22		22,629		2,948		2,948	(19,680)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2027	2,027	519,676	256.37		12,316		3,137		3,137	(9,180)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2027	426	1,069,822	2512.32		23,750		11,939		11,939	(11,811)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2026	07/07/2027	2,426	782,063	322.38		17,596		3,638		3,638	(13,958)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/07/2026	07/07/2027	3,780	990,657	262.11		21,200		10,430		10,430	(10,770)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/07/2026	07/07/2027	3,338	3,689,866	1105.53		77,782		69,278		69,278	(8,504)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/07/2026	07/07/2028	501	553,930	1105.53		15,732		14,617		14,617	(1,115)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/07/2026	07/07/2027	3,212	3,718,835	1157.88		107,586		98,332		98,332	(9,254)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2027	1,950	2,404,235	1232.8		91,338		99,335		99,335	7,997						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2028	900	1,109,091	1232.8		72,241		78,051		78,051	5,809						0001

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)
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2027	282	347,451	1232.8		6,602		7,665		7,665	1,063						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2027	121	1,264,032	10414.45		60,339		46,660		46,660	(13,679)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2028	177	1,846,945	10414.45		145,476		118,922		118,922	(26,553)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2031	240	2,499,085	10414.45		356,120		287,409		287,409	(68,710)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2027	53	554,076	10414.45		19,503		17,020		17,020	(2,483)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2027	2,150	1,636,127	761.01		70,715		42,449		42,449	(28,266)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2031	704	535,830	761.01		73,194		52,681		52,681	(20,513)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2027	1,540	1,171,894	761.01		29,297		21,368		21,368	(7,929)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2027	401	314,196	784.3		13,071		10,363		10,363	(2,707)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2028	1,088	853,135	784.3		64,232		52,903		52,903	(11,329)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/07/2026	07/07/2027	571	590,345	1033.05		39,140		34,801		34,801	(4,339)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2027	747	5,603,361	7503.85		109,886		122,239		122,239	12,353						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	7,585	56,915,893	7503.85		1,851,402		1,913,369		1,913,369	61,967						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2028	15	115,551	7503.85		6,768		6,923		6,923	155						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2031	24	181,141	7503.85		37,377		35,230		35,230	(2,147)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	3,691	27,694,443	7503.85		362,268		446,264		446,264	83,996						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	07/07/2026	07/07/2027	239	1,792,634	7503.85		18,392		18,511		18,511	118						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/07/2026	07/07/2027	7	352,514	52925.15		7,086		4,993		4,993	(2,092)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	14	402,352	29173.02		8,043		8,585		8,585	541						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/07/2026	07/07/2027	1,145	4,404,707	3846.69		77,617		34,434		34,434	(43,182)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	3,158	5,885,624	1863.59		116,506		47,434		47,434	(69,072)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2028	275	511,860	1863.59		15,919		9,096		9,096	(6,823)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	11	602,752	52925.15		13,176		5,990		5,990	(7,186)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	30	1,591,889	52925.15		30,811		19,829		19,829	(10,982)						0001

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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
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Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2026	07/07/2027	47	1,380,702	29173.02		39,279		43,654		43,654	4,375						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2026	07/08/2027	1,967	437,124	222.22		9,704		1,530		1,530	(8,174)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2028	2,341	520,164	222.22		15,605		4,937		4,937	(10,668)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2028	2,773	709,589	255.86		23,487		10,352		10,352	(13,136)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2026	07/08/2027	295	737,806	2504.94		16,379		9,019		9,019	(7,360)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2028	489	1,224,418	2504.94		37,712		25,325		25,325	(12,387)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/08/2026	07/08/2027	2,484	797,195	320.96		17,937		4,373		4,373	(13,564)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/08/2026	07/07/2028	1,825	585,831	320.96		18,161		6,689		6,689	(11,472)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/08/2026	07/08/2027	1,937	507,455	261.93		10,860		5,483		5,483	(5,376)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/08/2026	07/07/2028	2,378	622,867	261.93		17,689		10,966		10,966	(6,723)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/08/2026	07/08/2027	6,979	7,708,204	1104.5		162,412		148,521		148,521	(13,891)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/08/2026	07/07/2028	1,981	2,188,342	1104.5		62,040		58,703		58,703	(3,337)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/08/2026	07/08/2027	4,958	5,733,366	1156.37		165,752		155,628		155,628	(10,123)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/08/2026	07/08/2027	3,664	1,146,713	312.97		35,433		76,949		76,949	41,515						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/08/2026	07/08/2027	2,078	2,566,977	1235.23		108,381		116,141		116,141	7,760						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/08/2026	07/08/2027	103	1,072,000	10431.6		51,719		39,623		39,623	(12,096)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/08/2026	07/07/2028	35	364,435	10431.6		32,508		26,376		26,376	(6,132)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/08/2026	07/08/2027	61	641,414	10431.6		23,347		20,186		20,186	(3,162)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2026	07/08/2027	2,172	1,646,797	758.27		76,681		48,844		48,844	(27,837)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2026	07/08/2027	1,613	1,222,921	758.27		45,860		34,341		34,341	(11,518)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2026	07/08/2027	2,329	1,820,389	781.71		71,529		56,489		56,489	(15,040)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	483	3,616,114	7482.71		71,779		77,996		77,996	6,218						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2026	07/08/2027	6,168	46,154,807	7482.71		1,273,841		1,325,954		1,325,954	52,113						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2026	07/07/2028	185	1,386,653	7482.71		106,201		106,089		106,089	(113)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/08/2026	07/08/2027	2,788	20,865,432	7482.71		226,627		282,296		282,296	55,669						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/08/2026	07/08/2027	70	526,983	7482.71		35,308		14,633		14,633	(20,675)						0001

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S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/08/2026	07/08/2027	279	2,087,569	7482.71		21,606		21,719		21,719	113						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2026	07/08/2027	769	2,941,097	3825.05		51,479		26,770		26,770	(24,708)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2026	07/08/2027	3,582	6,636,477	1852.91		128,406		63,659		63,659	(64,747)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2028	357	661,070	1852.91		19,914		13,167		13,167	(6,748)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/08/2026	07/08/2027	27	1,409,893	52348.39		20,575		12,853		12,853	(7,722)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/08/2026	07/08/2027	35	1,855,754	52348.39		33,122		23,164		23,164	(9,959)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2026	07/09/2027	5,801	1,291,267	222.61		28,666		4,231		4,231	(24,436)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2026	07/07/2028	2,878	640,632	222.61		19,219		5,834		5,834	(13,385)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2026	07/09/2027	217	545,606	2511.97		12,112		6,145		6,145	(5,967)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2026	07/07/2028	310	778,996	2511.97		24,071		15,292		15,292	(8,779)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/09/2026	07/09/2027	2,397	771,513	321.87		17,359		3,836		3,836	(13,523)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/09/2026	07/07/2028	2,072	667,047	321.87		20,678		7,156		7,156	(13,522)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/09/2026	07/09/2027	7,184	1,889,813	263.07		40,442		17,569		17,569	(22,873)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/09/2026	07/07/2028	1,552	408,276	263.07		11,595		6,522		6,522	(5,073)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/09/2026	07/09/2027	2,190	2,425,389	1107.45		51,079		43,625		43,625	(7,454)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/09/2026	07/07/2028	1,319	1,460,370	1107.45		41,343		37,365		37,365	(3,978)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/09/2026	07/09/2027	5,957	6,914,196	1160.7		199,820		175,029		175,029	(24,792)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/09/2026	07/09/2027	702	874,802	1245.39		36,622		36,868		36,868	246						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/09/2026	07/07/2028	331	412,225	1245.39		33,926		34,450		34,450	524						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2026	07/09/2027	80	843,488	10504.88		29,185		21,766		21,766	(7,419)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2026	07/07/2028	82	864,494	10504.88		77,026		59,797		59,797	(17,229)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2026	07/09/2031	56	590,556	10504.88		84,154		65,641		65,641	(18,514)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2026	07/09/2027	2,662	2,038,235	765.58		65,028		38,772		38,772	(26,256)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2026	07/07/2028	531	406,404	765.58		35,642		23,932		23,932	(11,710)						0001

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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)
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2026	07/09/2027	895	685,332	765.58		17,133		11,955		11,955	(5,179)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/09/2026	07/09/2027	592	466,340	788.19		10,284		8,498		8,498	(1,787)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/09/2026	07/09/2027	536	4,039,825	7543.64		70,718		72,595		72,595	1,877						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/09/2026	07/09/2027	5,455	41,152,301	7543.64		1,209,034		1,203,306		1,203,306	(5,728)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/09/2026	07/07/2028	114	856,740	7543.64		35,640		36,006		36,006	365						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/09/2026	07/09/2031	33	249,713	7543.64		67,023		64,644		64,644	(2,379)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/09/2026	07/09/2027	2,991	22,562,572	7543.64		240,340		280,159		280,159	39,819						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/09/2026	07/09/2027	719	5,422,778	7543.64		55,312		55,129		55,129	(184)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/09/2026	07/09/2027	524	2,002,404	3818.46		32,683		18,099		18,099	(14,584)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/09/2026	07/09/2027	2,246	4,153,154	1849.53		72,583		38,701		38,701	(33,883)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/09/2026	07/07/2028	753	1,391,976	1849.53		42,455		28,724		28,724	(13,731)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/09/2026	07/09/2027	18	949,629	52487.41		15,808		8,962		8,962	(6,846)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/09/2026	07/09/2027	28	1,490,593	52487.41		28,245		19,377		19,377	(8,867)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/10/2026	07/10/2027	603	4,567,904	7575.39		95,444		91,954		91,954	(3,489)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/10/2026	07/11/2027	549	4,162,431	7575.39		71,364		68,759		68,759	(2,605)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/10/2026	07/12/2027	561	4,248,900	7575.39		84,274		84,410		84,410	136						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/10/2026	07/09/2027	12,844	97,300,251	7575.39		3,328,544		3,261,155		3,261,155	(67,389)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/10/2026	07/12/2027	5,751	43,568,304	7575.39		1,411,291		1,386,636		1,386,636	(24,655)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/10/2026	07/10/2028	303	2,297,613	7575.39		178,690		170,705		170,705	(7,985)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/10/2026	07/11/2028	63	480,043	7575.39		11,185		11,090		11,090	(95)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/10/2026	07/10/2027	3,496	26,480,954	7575.39		339,299		366,103		366,103	26,805						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/10/2026	07/11/2027	2,049	15,518,960	7575.39		163,669		214,868		214,868	51,199						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/10/2026	07/12/2027	2,655	20,109,654	7575.39		233,271		281,244		281,244	47,973						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/10/2027	58	438,561	7575.39		29,822		12,017		12,017	(17,805)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	355	2,690,678	7575.39		27,579		27,003		27,003	(576)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/12/2027	126	958,039	7575.39		9,820		9,613		9,613	(207)						0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/10/2026	07/09/2027	2,220	8,502,190	3830.42		171,462		90,182		90,182	(81,280)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/10/2026	07/12/2027	1,014	3,883,369	3830.42		80,040		42,221		42,221	(37,819)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2026	07/09/2027	6,694	12,418,743	1855.13		243,097		116,738		116,738	(126,359)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2026	07/12/2027	2,193	4,068,223	1855.13		77,489		37,541		37,541	(39,948)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2026	07/10/2028	617	1,145,519	1855.13		35,167		22,359		22,359	(12,809)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2026	07/11/2028	253	468,749	1855.13		14,391		9,159		9,159	(5,232)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2026	07/12/2028	466	863,806	1855.13		26,605		16,896		16,896	(9,709)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/10/2027	27	1,418,434	52637.01		19,759		10,970		10,970	(8,789)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/11/2027	18	969,291	52637.01		22,662		11,395		11,395	(11,267)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/12/2027	9	494,700	52637.01		5,897		3,518		3,518	(2,379)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	85	4,470,937	52637.01		66,237		44,892		44,892	(21,345)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/12/2027	15	765,637	52637.01		19,700		12,948		12,948	(6,752)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	11,565	2,571,071	222.31		57,078		8,899		8,899	(48,178)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2027	9,227	2,051,269	222.31		45,743		7,211		7,211	(38,532)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/11/2028	2,678	595,370	222.31		17,861		5,632		5,632	(12,229)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2028	1,861	413,703	222.31		12,452		3,919		3,919	(8,533)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	5,804	1,487,121	256.23		35,096		9,233		9,233	(25,863)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/10/2028	2,545	651,982	256.23		21,646		9,257		9,257	(12,389)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	807	2,026,036	2511.89		44,775		22,842		22,842	(21,934)						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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2027	322	809,554	2511.89		17,972		9,194		9,194	(8,778)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/10/2028	396	993,645	2511.89		30,704		19,571		19,571	(11,132)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2028	330	829,441	2511.89		25,630		16,367		16,367	(9,263)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/10/2026	07/09/2027	5,515	1,777,323	322.29		39,812		8,423		8,423	(31,389)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/10/2026	07/12/2027	5,031	1,621,419	322.29		36,482		7,779		7,779	(28,703)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/10/2026	07/11/2028	1,830	589,858	322.29		18,345		6,177		6,177	(12,168)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	9,944	2,611,108	262.57		55,878		25,966		25,966	(29,911)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/10/2026	07/12/2027	7,412	1,946,134	262.57		41,842		19,497		19,497	(22,345)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/10/2026	07/11/2028	2,441	640,809	262.57		18,199		10,720		10,720	(7,479)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/10/2026	07/12/2028	1,914	502,631	262.57		14,275		8,415		8,415	(5,859)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/10/2026	07/09/2027	8,569	9,502,316	1108.97		199,929		164,738		164,738	(35,191)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/10/2026	07/12/2027	830	920,702	1108.97		19,445		16,040		16,040	(3,406)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/10/2026	07/10/2028	826	916,543	1108.97		25,993		22,924		22,924	(3,069)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/10/2026	07/11/2028	679	752,936	1108.97		21,368		18,844		18,844	(2,524)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/10/2026	07/12/2028	1,062	1,177,929	1108.97		33,441		29,499		29,499	(3,942)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/10/2026	07/09/2027	7,696	8,950,470	1162.95		258,490		218,211		218,211	(40,279)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/10/2026	07/12/2027	376	437,002	1162.95		12,664		10,706		10,706	(1,958)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/10/2026	07/11/2028	373	433,935	1162.95		16,936		15,298		15,298	(1,639)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	2,309	725,720	314.25		22,425		46,253		46,253	23,828						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/10/2026	07/09/2027	2,272	2,833,916	1247.55		124,545		123,763		123,763	(782)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/10/2026	07/10/2028	344	428,561	1247.55		16,457		16,984		16,984	527						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	112	1,182,253	10522.5		55,632		39,635		39,635	(15,997)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	3,849	2,962,599	769.78		123,601		66,668		66,668	(56,933)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/10/2028	1,378	1,060,409	769.78		77,682		50,014		50,014	(27,669)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/10/2031	569	437,963	769.78		59,782		41,081		41,081	(18,701)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	1,541	1,186,042	769.78		29,651		19,830		19,830	(9,821)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/10/2026	07/09/2027	978	773,641	791.19		19,032		15,162		15,162	(3,869)						0001

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)
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/10/2026	07/10/2028	1,596	1,262,769	791.19		83,215		65,744		65,744	(17,471)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2026	07/13/2027	5,298	1,174,966	221.79		26,084		4,557		4,557	(21,527)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2026	07/13/2027	658	1,649,354	2505.3		36,616		20,309		20,309	(16,307)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/13/2026	07/13/2027	3,102	996,174	321.17		22,414		5,440		5,440	(16,974)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/13/2026	07/13/2027	4,694	1,226,739	261.32		26,252		14,509		14,509	(11,743)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/13/2026	07/13/2028	940	1,039,105	1105.93		29,459		27,342		27,342	(2,117)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/13/2026	07/13/2027	109	134,687	1234.01		2,573		2,805		2,805	232						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/13/2026	07/13/2028	1,039	1,282,257	1234.01		97,335		104,789		104,789	7,454						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/13/2026	07/13/2027	378	466,757	1234.01		8,868		10,218		10,218	1,350						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2026	07/13/2027	58	603,017	10380.98		20,864		17,092		17,092	(3,773)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2026	07/13/2028	127	1,322,307	10380.98		109,995		92,070		92,070	(17,924)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2026	07/11/2031	115	1,197,715	10380.98		170,555		139,641		139,641	(30,914)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2026	07/13/2028	513	389,834	760.63		34,227		24,092		24,092	(10,136)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2026	07/11/2031	484	368,414	760.63		50,289		36,323		36,323	(13,966)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2026	07/13/2027	1,224	931,145	760.63		39,294		28,814		28,814	(10,480)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/13/2026	07/13/2027	474	371,847	784.28		22,980		16,712		16,712	(6,268)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/13/2026	07/13/2027	646	4,856,838	7515.34		108,734		117,121		117,121	8,388						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/13/2026	07/13/2027	4,594	34,522,525	7515.34		1,163,177		1,188,084		1,188,084	24,907						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/13/2026	07/11/2031	66	499,419	7515.34		142,035		130,890		130,890	(11,144)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2026	07/13/2027	2,274	17,090,157	7515.34		205,770		221,935		221,935	16,165						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	07/13/2026	07/13/2027	352	2,648,024	7515.34		27,301		27,200		27,200	(101)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/13/2026	07/13/2027	1,140	4,373,385	3835.38		78,446		38,517		38,517	(39,928)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2026	07/13/2027	1,876	3,484,213	1856.97		61,884		29,351		29,351	(32,533)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2026	07/13/2028	305	566,537	1856.97		17,166		10,880		10,880	(6,286)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/13/2026	07/13/2027	9	494,417	52498.64		11,026		6,039		6,039	(4,986)						0001

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Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/13/2026	07/13/2027	19	1,019,532	52498.64		26,735		17,868		17,868	(8,867)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	07/13/2026	07/13/2027	20	571,183	29264.1		11,338		12,373		12,373	1,035						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2027	4,874	1,082,391	222.06		24,029		4,020		4,020	(20,009)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2027	2,367	605,436	255.79		14,288		4,078		4,078	(10,210)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2028	1,636	418,457	255.79		13,893		6,195		6,195	(7,697)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2027	304	763,379	2507.48		16,947		9,182		9,182	(7,765)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2026	07/14/2027	3,906	1,255,020	321.3		28,238		6,781		6,781	(21,457)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2026	07/14/2028	1,801	578,525	321.3		17,934		6,505		6,505	(11,429)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/14/2026	07/14/2027	6,740	1,765,507	261.96		37,782		19,279		19,279	(18,503)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/14/2026	07/14/2028	1,547	405,262	261.96		11,509		7,161		7,161	(4,349)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/14/2026	07/14/2027	4,425	4,899,114	1107.24		103,126		89,251		89,251	(13,876)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/14/2026	07/14/2028	466	516,125	1107.24		14,612		13,307		13,307	(1,305)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/14/2026	07/14/2027	1,485	1,723,178	1160.43		49,783		44,159		44,159	(5,624)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	07/14/2026	07/14/2027	1,399	439,416	314.03		13,578		28,313		28,313	14,735						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2026	07/14/2027	1,170	1,453,644	1242.16		69,919		71,982		71,982	2,063						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2026	07/14/2028	1,109	1,377,529	1242.16		111,478		115,377		115,377	3,899						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2027	133	1,389,185	10464.23		69,066		51,421		51,421	(17,645)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2028	63	661,334	10464.23		58,585		46,793		46,793	(11,793)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2031	144	1,506,614	10464.23		214,693		170,276		170,276	(44,417)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2027	41	428,080	10464.23		15,068		12,733		12,733	(2,336)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2027	2,562	1,959,536	764.7		74,711		44,147		44,147	(30,564)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2028	1,437	1,098,639	764.7		88,542		60,216		60,216	(28,326)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2027	1,107	846,286	764.7		35,121		24,738		24,738	(10,383)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/14/2026	07/14/2027	212	166,944	787.46		4,107		3,385		3,385	(722)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/14/2026	07/14/2027	447	464,090	1037.9		30,769		26,480		26,480	(4,289)						0001

SCHEDULE DB - PART A - SECTION 1

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BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/14/2026	07/14/2028	124	129,026	1037.9		11,974		10,850		10,850	(1,124)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/14/2026	07/14/2027	770	5,809,466	7543.59		112,300		115,935		115,935	3,635						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/14/2026	07/14/2027	7,037	53,085,910	7543.59		1,763,540		1,772,357		1,772,357	8,817						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/14/2026	07/14/2028	157	1,182,828	7543.59		142,711		136,244		136,244	(6,468)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/14/2026	07/14/2027	3,454	26,058,022	7543.59		316,455		330,841		330,841	14,387						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2026	07/14/2027	51	383,645	7543.59		19,758		4,523		4,523	(15,235)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/14/2026	07/14/2027	524	3,949,253	7543.59		40,440		40,127		40,127	(314)						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2026	07/14/2027	10	531,991	52508.27		10,693		8,010		8,010	(2,683)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/14/2026	07/14/2027	19	575,135	29586.29		11,330		11,789		11,789	459						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/14/2026	07/14/2027	1,237	4,726,433	3819.72		79,829		45,387		45,387	(34,443)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/14/2026	07/14/2027	4,188	7,743,589	1849.19		148,580		78,997		78,997	(69,583)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/14/2026	07/14/2028	243	449,530	1849.19		13,711		9,376		9,376	(4,335)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/14/2026	07/14/2027	34	1,766,564	52508.27		27,627		15,618		15,618	(12,009)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/14/2026	07/14/2027	54	2,825,652	52508.27		55,630		38,755		38,755	(16,875)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/14/2026	07/14/2027	16	479,378	29586.29		17,639		18,586		18,586	947						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2026	07/15/2027	3,800	845,250	222.46		18,765		2,936		2,936	(15,828)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2026	07/14/2028	2,919	649,342	222.46		19,480		6,073		6,073	(13,407)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2026	07/15/2027	2,265	580,611	256.3		13,760		3,657		3,657	(10,103)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2026	07/15/2027	406	1,020,193	2513.92		22,648		11,390		11,390	(11,258)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2026	07/14/2028	511	1,283,467	2513.92		39,659		24,991		24,991	(14,668)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/15/2026	07/15/2027	1,607	516,826	321.64		11,629		2,699		2,699	(8,930)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/15/2026	07/14/2028	1,638	526,770	321.64		16,330		5,788		5,788	(10,542)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/15/2026	07/15/2027	4,167	1,092,864	262.26		23,387		11,497		11,497	(11,890)						0001

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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/15/2026	07/14/2028	1,536	402,904	262.26		11,442		6,940		6,940	(4,503)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/15/2026	07/15/2027	8,063	8,941,917	1108.95		188,406		156,604		156,604	(31,802)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/15/2026	07/15/2027	6,850	2,150,196	313.9		66,441		139,302		139,302	72,861						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/15/2026	07/14/2028	416	130,492	313.9		5,872		9,431		9,431	3,559						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2026	07/15/2027	2,130	2,640,441	1239.43		122,135		128,096		128,096	5,961						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2026	07/14/2028	97	120,644	1239.43		9,929		10,422		10,422	493						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2026	07/15/2027	35	370,569	10439.93		13,711		10,810		10,810	(2,901)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2026	07/14/2028	58	602,140	10439.93		42,270		34,062		34,062	(8,208)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2026	07/15/2031	39	403,274	10439.93		57,467		46,012		46,012	(11,454)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2026	07/15/2027	50	520,551	10439.93		18,948		16,279		16,279	(2,669)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/15/2026	07/15/2027	1,019	783,755	769.43		24,174		13,849		13,849	(10,325)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/15/2026	07/15/2027	652	501,815	769.43		17,564		11,808		11,808	(5,756)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2026	07/15/2027	2,266	1,790,965	790.43		102,164		70,369		70,369	(31,795)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2026	07/15/2027	595	4,508,940	7572.4		97,741		97,513		97,513	(228)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/15/2026	07/15/2027	5,522	41,818,077	7572.4		1,228,975		1,197,428		1,197,428	(31,547)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/15/2026	07/14/2028	37	278,692	7572.4		18,884		18,575		18,575	(309)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2026	07/15/2027	2,889	21,874,263	7572.4		277,705		272,101		272,101	(5,605)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/15/2026	07/15/2027	235	1,780,136	7572.4		17,908		17,880		17,880	(28)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/15/2026	07/15/2027	1,192	4,545,313	3812.16		81,649		51,391		51,391	(30,258)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/15/2026	07/15/2027	4,292	7,920,159	1845.34		154,415		88,843		88,843	(65,572)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/15/2026	07/14/2028	543	1,001,948	1845.34		30,459		21,744		21,744	(8,715)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/15/2026	07/15/2027	18	972,431	52658.64		21,791		10,376		10,376	(11,415)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/15/2026	07/15/2027	24	1,285,492	52658.64		31,366		21,737		21,737	(9,629)						0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/16/2026	07/16/2027	6,275	1,397,171	222.64		31,017		4,722		4,722	(26,295)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/16/2026	07/16/2027	1,929	493,938	256.04		11,706		3,239		3,239	(8,467)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/16/2026	07/16/2027	891	2,239,780	2514.42		49,723		24,918		24,918	(24,805)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/16/2026	07/14/2028	1,761	4,428,666	2514.42		136,846		85,911		85,911	(50,935)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	07/16/2026	07/16/2027	4,177	1,340,398	320.92		30,159		7,607		7,607	(22,552)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	07/16/2026	07/14/2028	1,396	447,909	320.92		13,885		5,168		5,168	(8,717)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/16/2026	07/16/2027	9,222	2,406,857	261		51,507		29,826		29,826	(21,681)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/16/2026	07/14/2028	4,483	1,170,183	261		33,233		22,383		22,383	(10,850)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	07/16/2026	07/16/2027	7,895	8,737,823	1106.7		184,193		161,727		161,727	(22,467)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	07/16/2026	07/14/2028	2,456	2,718,107	1106.7		77,086		70,688		70,688	(6,397)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1,723	539,980	313.32		16,685		35,822		35,822	19,137						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	07/16/2026	07/16/2027	1,188	1,457,657	1227.27		61,098		68,891		68,891	7,793						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	07/16/2026	07/16/2027	355	435,802	1227.27		8,280		9,800		9,800	1,520						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/16/2026	07/16/2027	37	378,086	10338.28		13,082		11,062		11,062	(2,020)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/16/2026	07/14/2028	40	412,778	10338.28		36,779		31,789		31,789	(4,989)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/16/2026	07/16/2031	103	1,064,156	10338.28		151,642		126,244		126,244	(25,398)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/16/2026	07/16/2027	41	426,403	10338.28		15,521		14,186		14,186	(1,335)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1,704	1,299,460	762.6		52,231		31,065		31,065	(21,165)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1,654	1,261,413	762.6		31,535		22,673		22,673	(8,862)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/16/2026	07/16/2027	515	3,877,534	7533.77		72,722		73,143		73,143	421						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	6,781	51,086,600	7533.77		1,426,843		1,432,066		1,432,066	5,223						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/16/2026	07/14/2028	127	958,356	7533.77		33,581		34,084		34,084	503						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	07/16/2026	07/16/2027	3,477	26,194,532	7533.77		290,494		261,262		261,262	(29,232)						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/16/2026	07/16/2027	68	511,160	7533.77		35,781		13,957		13,957	(21,824)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/16/2026	07/16/2027	169	1,275,009	7533.77		13,158		13,001		13,001	(157)						0001

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
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S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/16/2026	07/16/2027	710	2,730,956	3846.27		46,436		21,911		21,911	(24,525)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/16/2026	07/16/2027	4,058	7,554,944	1861.66		145,078		64,037		64,037	(81,041)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/16/2026	07/14/2028	832	1,549,537	1861.66		46,176		28,340		28,340	(17,837)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/16/2026	07/16/2027	20	1,040,229	52552.97		11,352		6,325		6,325	(5,027)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/16/2026	07/16/2027	24	1,247,229	52552.97		14,553		9,720		9,720	(4,833)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	38	1,090,230	29025.77		31,880		35,542		35,542	3,662						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/16/2027	11,564	2,575,860	222.74		57,184		8,550		8,550	(48,634)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/19/2027	7,533	1,677,810	222.74		37,415		5,656		5,656	(31,759)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/17/2028	4,545	1,012,437	222.74		30,474		9,234		9,234	(21,240)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/16/2027	4,515	1,156,557	256.14		27,295		7,479		7,479	(19,815)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/19/2027	2,914	746,288	256.14		17,687		4,883		4,883	(12,804)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/17/2028	1,858	475,891	256.14		15,800		6,870		6,870	(8,930)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/19/2028	1,753	448,903	256.14		14,948		6,497		6,497	(8,451)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/16/2027	2,198	5,512,997	2508		122,389		66,210		66,210	(56,179)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/19/2027	997	2,500,617	2508		55,514		30,239		30,239	(25,275)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/18/2028	304	762,120	2508		23,550		15,560		15,560	(7,990)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/19/2028	154	386,055	2508		11,968		7,889		7,889	(4,079)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/17/2026	07/16/2027	11,852	3,800,910	320.7		85,140		22,096		22,096	(63,045)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/17/2026	07/18/2028	1,870	599,661	320.7		18,649		7,053		7,053	(11,597)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/17/2026	07/19/2028	3,627	1,163,111	320.7		36,173		13,694		13,694	(22,479)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/17/2026	07/16/2027	13,130	3,423,577	260.74		73,265		43,830		43,830	(29,435)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/17/2026	07/19/2027	9,582	2,498,319	260.74		53,714		32,171		32,171	(21,543)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/17/2026	07/18/2028	1,874	488,712	260.74		13,879		9,577		9,577	(4,302)						0001

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
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UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/17/2026	07/19/2028	3,405	887,761	260.74		25,212		17,410		17,410	(7,803)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/16/2027	7,088	7,812,628	1102.26		164,456		160,353		160,353	(4,103)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/19/2027	943	1,039,568	1102.26		21,966		21,422		21,422	(544)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/17/2028	1,883	2,075,901	1102.26		58,914		58,015		58,015	(899)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/18/2028	451	496,889	1102.26		14,112		13,894		13,894	(218)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/19/2028	571	628,873	1102.26		17,866		17,594		17,594	(272)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/16/2027	3,692	4,257,959	1153.14		123,012		123,110		123,110	97						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/19/2027	1,026	1,182,894	1153.14		34,304		34,338		34,338	34						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	07/17/2026	07/16/2027	1,717	535,027	311.66		16,532		37,893		37,893	21,361						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/17/2026	07/16/2027	1,682	2,046,647	1216.65		77,197		92,614		92,614	15,417						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/17/2026	07/17/2028	438	533,296	1216.65		43,944		51,546		51,546	7,603						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/16/2027	262	2,688,384	10245.7		121,141		109,765		109,765	(11,376)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/17/2031	83	854,500	10245.7		121,766		105,796		105,796	(15,971)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2026	07/16/2027	55	566,970	10245.7		20,638		19,924		19,924	(714)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/17/2026	07/16/2027	1,420	1,065,587	750.2		31,129		21,791		21,791	(9,338)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/17/2026	07/17/2028	771	578,653	750.2		44,905		34,366		34,366	(10,539)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/17/2026	07/17/2031	426	319,557	750.2		43,620		33,373		33,373	(10,246)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/17/2026	07/16/2027	1,774	1,331,125	750.2		33,278		26,853		26,853	(6,425)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/17/2026	07/16/2027	1,907	1,479,795	776.16		56,142		47,523		47,523	(8,618)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/17/2026	07/16/2027	355	364,000	1023.98		24,133		23,579		23,579	(554)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/17/2026	07/17/2027	568	4,233,290	7457.69		77,051		87,731		87,731	10,681						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/17/2026	07/18/2027	659	4,914,418	7457.69		111,013		123,789		123,789	12,776						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/17/2026	07/19/2027	428	3,189,292	7457.69		65,716		77,015		77,015	11,299						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/16/2027	15,729	117,300,688	7457.69		4,137,769		4,361,375		4,361,375	223,606						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/19/2027	7,611	56,762,243	7457.69		2,022,703		2,134,683		2,134,683	111,980						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/17/2028	173	1,288,272	7457.69		134,216		136,951		136,951	2,735						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/18/2028	124	926,004	7457.69		49,356		51,383		51,383	2,027						0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/17/2026	07/19/2028	158	1,180,310	7457.69		46,492		48,301		48,301	1,809						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2026	07/17/2027	3,304	24,643,197	7457.69		327,665		388,986		388,986	61,321						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2026	07/18/2027	2,247	16,756,560	7457.69		170,183		247,305		247,305	77,121						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2026	07/19/2027	2,492	18,587,043	7457.69		202,160		275,054		275,054	72,895						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	07/17/2026	07/18/2027	49	367,170	7457.69		16,743		3,640		3,640	(13,103)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/17/2026	07/16/2027	140	1,046,546	7457.69		10,895		10,965		10,965	70						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/17/2026	07/19/2027	493	3,677,872	7457.69		38,287		38,509		38,509	222						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/17/2026	07/16/2027	7	390,356	52146.42		7,846		6,154		6,154	(1,692)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/17/2026	07/16/2027	2,759	10,586,118	3837.27		202,900		107,748		107,748	(95,153)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/17/2026	07/19/2027	657	2,519,853	3837.27		46,113		24,353		24,353	(21,760)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2026	07/16/2027	8,067	14,980,533	1857.11		276,391		132,482		132,482	(143,909)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2026	07/19/2027	3,061	5,683,961	1857.11		100,734		48,855		48,855	(51,878)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2026	07/17/2028	489	907,883	1857.11		27,872		17,485		17,485	(10,387)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2026	07/18/2028	300	557,855	1857.11		17,126		10,755		10,755	(6,371)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2026	07/19/2028	343	637,756	1857.11		19,643		12,309		12,309	(7,334)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/17/2026	07/17/2027	33	1,739,948	52146.42		27,723		17,662		17,662	(10,062)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/17/2026	07/18/2027	8	417,090	52146.42		9,301		5,790		5,790	(3,512)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/17/2026	07/19/2027	9	488,080	52146.42		10,933		6,832		6,832	(4,101)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/17/2026	07/16/2027	74	3,862,592	52146.42		74,367		54,144		54,144	(20,223)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/17/2026	07/19/2027	16	837,345	52146.42		20,599		15,362		15,362	(5,236)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/17/2026	07/16/2027	56	1,609,616	28592.66		49,360		57,943		57,943	8,583						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2026	07/20/2027	6,873	1,525,271	221.93		33,861		5,968		5,968	(27,893)						0001

SCHEDULE DB - PART A - SECTION 1

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2026	07/20/2027	690	1,726,506	2501.14		38,328		22,658		22,658	(15,670)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2026	07/20/2028	528	1,319,852	2501.14		40,783		28,379		28,379	(12,405)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/20/2026	07/20/2027	5,588	1,454,256	260.23		31,121		19,964		19,964	(11,157)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/20/2027	631	695,154	1101.29		14,647		14,662		14,662	15						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/20/2028	1,456	1,603,166	1101.29		45,482		45,560		45,560	78						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/20/2028	376	433,432	1151.74		16,908		17,377		17,377	469						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2026	07/20/2027	404	491,611	1216.04		12,929		15,098		15,098	2,169						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2026	07/20/2027	290	353,128	1216.04		6,709		8,294		8,294	1,585						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2026	07/20/2027	115	1,174,000	10247.45		36,629		33,065		33,065	(3,564)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2026	07/20/2028	43	443,673	10247.45		39,620		36,413		36,413	(3,207)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2026	07/20/2027	1,131	846,126	747.91		43,180		31,305		31,305	(11,875)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2026	07/20/2027	1,496	1,118,627	747.91		47,206		38,911		38,911	(8,296)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2026	07/20/2027	385	298,286	774.01		7,845		7,179		7,179	(666)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2026	07/20/2028	369	285,263	774.01		23,506		21,057		21,057	(2,448)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/20/2027	488	3,628,766	7443.28		82,995		95,005		95,005	12,010						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/20/2026	07/20/2027	5,319	39,589,583	7443.28		1,346,562		1,436,733		1,436,733	90,171						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/20/2026	07/20/2028	23	168,199	7443.28		7,048		7,262		7,262	215						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2026	07/20/2027	2,192	16,318,413	7443.28		213,132		334,567		334,567	121,435						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/20/2026	07/20/2027	114	849,040	7443.28		8,720		8,930		8,930	210						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/20/2026	07/20/2027	915	3,502,233	3827.76		56,628		32,086		32,086	(24,542)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/20/2026	07/20/2027	2,298	4,255,565	1851.93		81,236		42,689		42,689	(38,546)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/20/2026	07/20/2028	353	653,632	1851.93		19,740		13,332		13,332	(6,408)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/20/2026	07/20/2027	18	912,430	51839.26		22,628		17,494		17,494	(5,134)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2027	3,394	751,986	221.54		16,694		3,164		3,164	(13,530)						0001

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BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2028	736	163,147	221.54		4,894		1,697		1,697	(3,197)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2027	2,266	578,147	255.14		13,644		4,366		4,366	(9,278)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/21/2026	07/21/2027	2,896	925,909	319.73		20,833		6,076		6,076	(14,757)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2026	07/21/2027	4,469	1,165,347	260.75		24,938		15,042		15,042	(9,896)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2026	07/21/2028	1,961	511,423	260.75		14,524		10,034		10,034	(4,490)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2026	07/21/2027	3,855	4,260,240	1104.98		89,721		82,690		82,690	(7,031)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2026	07/21/2028	1,183	1,307,337	1104.98		37,102		35,085		35,085	(2,018)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2026	07/21/2027	2,135	2,470,439	1157.14		71,396		67,478		67,478	(3,918)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/21/2026	07/21/2027	1,559	488,434	313.23		15,093		32,587		32,587	17,495						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2027	931	1,145,528	1230.39		63,434		70,793		70,793	7,359						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2028	1,231	1,514,442	1230.39		117,513		129,159		129,159	11,647						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2027	184	1,901,185	10332.97		85,793		72,888		72,888	(12,905)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2028	90	926,651	10332.97		68,222		58,506		58,506	(9,716)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2031	109	1,121,523	10332.97		159,817		133,462		133,462	(26,355)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2027	68	705,570	10332.97		25,683		23,519		23,519	(2,164)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2027	5,143	3,889,844	756.39		130,360		85,406		85,406	(44,953)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2028	397	300,000	756.39		18,870		13,581		13,581	(5,289)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2027	1,440	1,089,564	756.39		46,306		35,304		35,304	(11,002)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2027	1,003	784,340	781.82		39,928		31,438		31,438	(8,489)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2028	1,354	1,058,326	781.82		77,066		65,710		65,710	(11,357)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/21/2026	07/21/2027	668	5,013,867	7509.2		105,465		112,715		112,715	7,250						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/21/2026	07/21/2027	6,597	49,535,519	7509.2		1,645,068		1,673,403		1,673,403	28,335						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/21/2026	07/21/2028	52	389,354	7509.2		57,585		56,127		56,127	(1,458)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	2,438	18,310,915	7509.2		254,653		389,060		389,060	134,407						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2026	07/21/2027	53	399,375	7509.2		25,800		12,291		12,291	(13,508)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	07/21/2026	07/21/2027	193	1,450,448	7509.2		14,940		14,914		14,914	(25)						0001

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

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Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/21/2026	07/21/2027	17	505,699	29155.18		9,861		10,760		10,760	899						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/21/2026	07/21/2027	1,409	5,386,970	3824.14		94,104		54,501		54,501	(39,603)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	3,010	5,569,249	1849.99		113,488		61,556		61,556	(51,932)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2028	380	702,661	1849.99		21,642		14,637		14,637	(7,005)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWID171265Z06	07/21/2026	07/21/2027	9	460,877	52224.64		10,370		6,342		6,342	(4,028)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWID171265Z06	07/21/2026	07/21/2027	53	2,763,943	52224.64		50,410		35,330		35,330	(15,080)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/21/2026	07/21/2027	20	584,669	29155.18		11,658		12,781		12,781	1,123						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2026	07/22/2027	1,787	395,744	221.47		8,786		1,693		1,693	(7,092)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2026	07/22/2027	3,392	863,706	254.63		20,383		7,003		7,003	(13,381)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2026	07/21/2028	1,563	398,111	254.63		13,177		6,536		6,536	(6,642)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2026	07/21/2028	218	543,907	2497.11		16,752		12,050		12,050	(4,702)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/22/2026	07/22/2027	1,082	345,137	318.94		7,731		2,468		2,468	(5,263)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/22/2026	07/21/2028	1,722	549,136	318.94		17,023		7,280		7,280	(9,743)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/22/2026	07/22/2027	3,131	814,324	260.05		17,427		11,471		11,471	(5,956)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/22/2026	07/22/2027	6,468	7,142,270	1104.25		150,416		141,183		141,183	(9,233)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/22/2026	07/21/2028	848	936,644	1104.25		26,516		25,427		25,427	(1,089)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/22/2026	07/22/2027	2,978	3,442,551	1156.08		99,455		95,769		95,769	(3,686)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/22/2026	07/22/2027	2,012	2,467,090	1225.97		104,593		119,180		119,180	14,586						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/22/2026	07/21/2028	258	316,287	1225.97		15,732		17,463		17,463	1,732						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/22/2026	07/22/2027	356	436,490	1225.97		8,293		9,842		9,842	1,549						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/22/2026	07/22/2027	131	1,346,621	10308.33		45,650		39,510		39,510	(6,141)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/22/2026	07/21/2028	97	998,042	10308.33		77,063		67,280		67,280	(9,783)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/22/2026	07/22/2031	143	1,476,537	10308.33		210,407		177,402		177,402	(33,005)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2026	07/22/2027	1,086	819,820	754.65		39,427		26,505		26,505	(12,922)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2026	07/21/2028	1,229	927,738	754.65		68,155		50,205		50,205	(17,949)						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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/22/2026	07/22/2031	1,125	848,946	754.65		115,966		86,623		86,623	(29,343)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/22/2026	07/22/2027	1,186	895,272	754.65		22,382		17,338		17,338	(5,043)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/22/2026	07/22/2027	469	365,829	780.44		8,999		7,872		7,872	(1,127)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/22/2026	07/22/2027	422	434,139	1029.53		28,783		27,045		27,045	(1,738)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	719	5,393,907	7498.96		113,429		124,232		124,232	10,802						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	6,222	46,659,760	7498.96		1,446,057		1,480,857		1,480,857	34,800						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2026	07/21/2028	50	373,924	7498.96		56,107		54,307		54,307	(1,800)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2031	86	644,718	7498.96		182,275		170,758		170,758	(11,516)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/22/2026	07/22/2027	2,828	21,208,129	7498.96		250,798		409,830		409,830	159,031						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	264	1,983,104	7498.96		20,446		20,462		20,462	16						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/22/2026	07/22/2027	1,254	4,799,051	3826.3		82,313		46,889		46,889	(35,424)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2026	07/22/2027	3,339	6,179,186	1850.84		124,976		67,429		67,429	(57,547)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2026	07/21/2028	448	829,502	1850.84		25,217		17,129		17,129	(8,088)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/22/2026	07/22/2027	21	1,105,636	52218.58		19,186		12,038		12,038	(7,148)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/22/2026	07/22/2027	28	1,471,937	52218.58		32,967		23,431		23,431	(9,537)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/23/2026	07/23/2027	5,449	1,203,182	220.79		26,711		5,807		5,807	(20,904)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/23/2026	07/21/2028	3,150	695,481	220.79		20,795		7,812		7,812	(12,983)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/23/2026	07/23/2027	3,535	897,083	253.77		21,171		8,158		8,158	(13,013)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/23/2026	07/21/2028	1,856	471,006	253.77		15,543		8,283		8,283	(7,260)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/23/2026	07/23/2027	559	1,389,565	2486.72		30,709		21,560		21,560	(9,149)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/23/2026	07/21/2028	541	1,344,808	2486.72		41,420		32,083		32,083	(9,337)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/23/2026	07/23/2027	2,694	851,787	316.16		19,080		8,080		8,080	(11,000)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/23/2026	07/21/2028	2,664	842,356	316.16		26,029		13,352		13,352	(12,676)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/23/2026	07/23/2027	7,302	1,891,659	259.05		40,482		30,030		30,030	(10,451)						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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/23/2026	07/21/2028	2,890	748,766	259.05		21,190		16,828		16,828	(4,363)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/23/2026	07/23/2027	4,193	4,604,855	1098.15		96,932		104,548		104,548	7,616						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/23/2026	07/21/2028	4,252	4,669,799	1098.15		132,015		139,369		139,369	7,354						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/23/2026	07/23/2027	1,275	1,462,685	1147.14		42,242		46,830		46,830	4,588						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/23/2026	07/21/2028	742	851,052	1147.14		33,089		35,864		35,864	2,775						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	2,418	754,788	312.1		23,323		52,669		52,669	29,346						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/23/2026	07/23/2027	981	1,188,211	1211.32		49,278		61,364		61,364	12,086						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/23/2026	07/21/2028	494	598,939	1211.32		49,293		59,497		59,497	10,204						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/23/2026	07/23/2027	73	743,105	10212.31		27,495		25,917		25,917	(1,578)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/23/2026	07/23/2031	115	1,178,218	10212.31		167,896		148,998		148,998	(18,898)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	2,265	1,676,343	740.18		62,512		48,564		48,564	(13,948)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	1,938	1,434,225	740.18		28,685		25,247		25,247	(3,437)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/23/2026	07/23/2027	569	437,733	769		27,052		24,072		24,072	(2,980)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/23/2026	07/23/2027	413	417,908	1012		27,707		30,199		30,199	2,492						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/23/2026	07/23/2027	563	4,169,686	7408.3		84,360		99,174		99,174	14,814						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/23/2026	07/23/2027	5,906	43,752,089	7408.3		1,202,887		1,287,968		1,287,968	85,080						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/23/2026	07/21/2028	209	1,545,094	7408.3		64,206		66,604		66,604	2,398						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/23/2026	07/23/2031	59	437,351	7408.3		124,833		120,229		120,229	(4,604)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/23/2026	07/23/2027	2,966	21,973,127	7408.3		223,600		362,709		362,709	139,109						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	07/23/2026	07/23/2027	274	2,027,560	7408.3		20,681		21,545		21,545	864						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/23/2026	07/23/2027	1,020	3,900,190	3823.06		79,033		46,796		46,796	(32,237)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/23/2026	07/23/2027	3,527	6,520,881	1849.08		120,700		67,032		67,032	(53,668)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/23/2026	07/21/2028	304	562,963	1849.08		16,877		11,838		11,838	(5,039)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	25	1,286,597	51711.65		16,423		11,723		11,723	(4,700)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	10	523,992	51711.65		6,146		4,820		4,820	(1,326)						0001

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Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/23/2026	07/23/2027	15	422,572	28454.81		11,498		13,798		13,798	2,300						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	14,558	3,225,244	221.55		71,600		13,673		13,673	(57,928)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2027	7,233	1,602,513	221.55		35,736		6,886		6,886	(28,850)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/25/2028	3,935	871,872	221.55		26,156		9,111		9,111	(17,046)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	3,021	767,910	254.17		18,123		6,633		6,633	(11,490)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2027	3,130	795,643	254.17		18,857		6,939		6,939	(11,917)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/24/2028	5,108	1,298,212	254.17		42,971		22,189		22,189	(20,782)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2028	2,033	516,602	254.17		17,100		8,850		8,850	(8,250)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	1,367	3,407,804	2492.9		75,312		49,389		49,389	(25,923)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2027	861	2,146,478	2492.9		47,652		31,288		31,288	(16,364)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/24/2028	274	683,650	2492.9		21,056		15,646		15,646	(5,411)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/25/2028	353	879,677	2492.9		27,094		20,147		20,147	(6,947)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2028	374	933,330	2492.9		28,747		21,393		21,393	(7,354)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	8,308	2,637,203	317.42		59,073		22,086		22,086	(36,988)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/24/2026	07/26/2027	4,199	1,332,769	317.42		29,987		11,253		11,253	(18,734)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/24/2026	07/25/2028	1,577	500,661	317.42		15,520		7,351		7,351	(8,170)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/24/2026	07/26/2028	2,241	711,464	317.42		22,055		10,455		10,455	(11,600)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/24/2026	07/23/2027	15,333	3,969,005	258.85		84,937		64,448		64,448	(20,489)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/24/2026	07/26/2027	7,148	1,850,258	258.85		39,596		30,180		30,180	(9,415)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/24/2026	07/25/2028	2,197	568,611	258.85		16,092		13,007		13,007	(3,085)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/24/2026	07/26/2028	3,037	786,239	258.85		22,251		17,995		17,995	(4,255)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/24/2026	07/23/2027	8,975	9,859,888	1098.58		207,255		221,748		221,748	14,493						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/24/2026	07/26/2027	780	857,389	1098.58		18,082		19,350		19,350	1,268						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/24/2026	07/24/2028	2,015	2,213,184	1098.58		62,567		65,716		65,716	3,149						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/24/2026	07/25/2028	1,382	1,518,494	1098.58		42,958		45,111		45,111	2,153						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/24/2026	07/26/2028	352	386,763	1098.58		10,945		11,496		11,496	550						0001

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Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/24/2026	07/23/2027	2,662	3,055,221	1147.78		88,113		96,867		96,867	8,754						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/24/2026	07/23/2027	3,247	3,912,207	1204.87		181,970		237,509		237,509	55,540						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/24/2026	07/24/2028	245	294,669	1204.87		24,281		30,225		30,225	5,944						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/24/2026	07/23/2027	332	400,510	1204.87		7,610		9,806		9,806	2,197						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	179	1,817,067	10177.88		91,008		88,627		88,627	(2,381)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/24/2028	41	412,468	10177.88		36,833		35,738		35,738	(1,095)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/24/2031	189	1,920,848	10177.88		273,721		247,955		247,955	(25,766)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	51	515,233	10177.88		18,754		18,774		18,774	19						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	4,003	2,964,762	740.65		143,748		114,094		114,094	(29,654)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/24/2028	583	432,027	740.65		37,932		31,950		31,950	(5,982)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/24/2031	775	574,036	740.65		78,413		63,202		63,202	(15,211)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	1,361	1,007,837	740.65		25,196		22,088		22,088	(3,108)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/24/2026	07/23/2027	2,772	2,131,384	768.8		103,172		93,346		93,346	(9,826)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/24/2026	07/23/2027	389	394,500	1013.29		26,195		28,208		28,208	2,013						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/24/2026	07/24/2027	599	4,438,802	7411.98		88,625		104,823		104,823	16,198						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/24/2026	07/25/2027	565	4,187,734	7411.98		78,546		93,490		93,490	14,945						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	690	5,114,835	7411.98		123,936		148,667		148,667	24,731						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2026	07/23/2027	13,449	99,682,035	7411.98		3,506,086		3,790,477		3,790,477	284,391						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2026	07/26/2027	7,628	56,535,972	7411.98		1,894,698		2,045,749		2,045,749	151,052						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2026	07/24/2028	198	1,470,565	7411.98		132,578		136,198		136,198	3,620						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2026	07/26/2028	64	470,755	7411.98		25,515		26,453		26,453	938						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/24/2026	07/24/2027	2,702	20,023,936	7411.98		256,720		406,381		406,381	149,661						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/24/2026	07/25/2027	2,355	17,453,799	7411.98		187,172		306,790		306,790	119,618						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/24/2026	07/26/2027	2,308	17,108,153	7411.98		182,737		304,261		304,261	121,524						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/24/2026	07/24/2027	79	585,529	7411.98		40,109		23,033		23,033	(17,075)						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/24/2026	07/26/2027	67	494,775	7411.98		34,882		22,759		22,759	(12,123)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	581	4,302,879	7411.98		44,578		45,672		45,672	1,094						0001

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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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	171	1,266,725	7411.98		13,123		13,435		13,435	312						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/24/2026	07/23/2027	2,366	9,081,879	3838.61		172,618		90,518		90,518	(82,100)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/24/2026	07/26/2027	777	2,983,334	3838.61		55,430		29,029		29,029	(26,401)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	6,415	11,908,447	1856.41		223,709		110,514		110,514	(113,195)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2027	2,298	4,265,775	1856.41		80,112		39,539		39,539	(40,573)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/24/2026	07/24/2028	310	575,178	1856.41		17,260		11,243		11,243	(6,017)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/24/2026	07/25/2028	276	512,953	1856.41		15,407		10,037		10,037	(5,370)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2028	846	1,571,239	1856.41		47,236		30,777		30,777	(16,459)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/24/2026	07/24/2027	30	1,547,550	51947.25		32,391		21,216		21,216	(11,175)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/24/2026	07/25/2027	11	596,301	51947.25		13,339		9,257		9,257	(4,082)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	11	555,319	51947.25		6,703		5,117		5,117	(1,586)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	70	3,614,529	51947.25		56,654		42,881		42,881	(13,773)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	11	586,402	51947.25		15,006		11,123		11,123	(3,883)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	07/24/2026	07/23/2027	11	297,795	28128.34		12,441		15,419		15,419	2,978						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/27/2026	07/27/2027	8,478	1,881,795	221.97		41,776		7,555		7,555	(34,220)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/27/2026	07/27/2027	697	1,742,297	2498.62		38,679		23,872		23,872	(14,807)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	07/27/2026	07/27/2027	5,522	1,764,446	319.52		39,524		12,065		12,065	(27,459)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/27/2026	07/27/2027	9,209	2,386,443	259.13		51,070		37,747		37,747	(13,323)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/27/2026	07/27/2028	2,108	546,211	259.13		15,458		12,238		12,238	(3,220)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	07/27/2026	07/27/2027	544	597,249	1098.51		12,566		13,515		13,515	949						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	07/27/2026	07/27/2028	443	486,669	1098.51		13,763		14,488		14,488	725						0001

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

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BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2027	1,019	317,043	311.03		9,797		23,080		23,080	13,284						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2028	659	205,099	311.03		9,229		16,226		16,226	6,997						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/27/2026	07/27/2028	415	498,787	1202.75		41,100		51,742		51,742	10,642						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2026	07/25/2031	139	1,411,920	10161.85		201,057		184,017		184,017	(17,040)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2027	1,013	749,428	739.69		31,851		28,124		28,124	(3,726)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/27/2026	07/27/2027	407	312,965	768.73		5,978		5,796		5,796	(181)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/27/2026	07/27/2027	515	3,818,389	7413.18		84,565		101,314		101,314	16,750						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2026	07/27/2027	5,258	38,976,155	7413.18		1,288,740		1,390,908		1,390,908	102,169						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2026	07/27/2028	73	540,015	7413.18		37,457		39,047		39,047	1,590						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2026	07/27/2027	1,462	10,836,909	7413.18		121,478		174,684		174,684	53,207						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2027	200	1,482,560	7413.18		15,256		15,715		15,715	459						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/27/2026	07/27/2027	972	3,744,707	3851.64		73,805		36,262		36,262	(37,542)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/27/2026	07/27/2027	2,148	3,999,378	1862.13		76,901		34,729		34,729	(42,172)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/27/2026	07/27/2028	203	377,914	1862.13		11,262		6,978		6,978	(4,284)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/27/2026	07/27/2027	44	2,282,862	52210.08		63,652		46,044		46,044	(17,608)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2026	07/28/2027	4,896	1,089,750	222.58		24,192		3,952		3,952	(20,240)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2026	07/28/2028	1,953	434,698	222.58		13,041		4,100		4,100	(8,941)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2026	07/28/2027	1,774	452,852	255.22		10,687		3,468		3,468	(7,220)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2026	07/28/2027	231	579,413	2505.66		12,863		7,344		7,344	(5,519)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/28/2026	07/28/2027	1,442	461,200	319.9		10,377		3,041		3,041	(7,336)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/28/2026	07/28/2028	1,682	538,082	319.9		16,681		6,744		6,744	(9,937)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/28/2026	07/28/2027	5,990	1,552,743	259.24		33,229		24,311		24,311	(8,918)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/28/2026	07/28/2027	3,372	3,707,535	1099.53		78,007		82,134		82,134	4,128						0001

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Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/28/2026	07/28/2028	1,369	1,504,931	1099.53		42,575		44,128		44,128	1,554						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/28/2026	07/28/2027	1,639	1,883,353	1149.2		54,391		58,778		58,778	4,386						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/28/2026	07/28/2028	316	363,370	1149.2		14,135		15,033		15,033	898						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/28/2026	07/28/2027	2,082	2,493,778	1198		96,643		128,424		128,424	31,781						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/28/2026	07/28/2027	291	348,329	1198		10,868		14,172		14,172	3,305						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2026	07/28/2027	194	1,968,836	10126.82		89,341		91,019		91,019	1,677						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2026	07/28/2028	103	1,044,378	10126.82		93,263		94,145		94,145	882						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2026	07/28/2031	42	429,953	10126.82		61,268		57,224		57,224	(4,044)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2026	07/28/2027	44	440,626	10126.82		15,510		15,914		15,914	404						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	2,679	1,986,165	741.43		80,286		63,003		63,003	(17,283)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2028	1,054	781,791	741.43		68,641		57,592		57,592	(11,050)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	940	696,709	741.43		13,934		12,121		12,121	(1,814)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/28/2026	07/28/2027	1,409	1,084,204	769.27		45,172		41,401		41,401	(3,771)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/28/2026	07/28/2027	444	451,405	1016.07		29,928		31,755		31,755	1,827						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/28/2026	07/28/2028	102	104,039	1016.07		9,655		10,064		10,064	409						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/28/2026	07/28/2027	567	4,210,666	7428.78		99,265		116,628		116,628	17,363						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	6,854	50,918,234	7428.78		1,598,276		1,714,984		1,714,984	116,708						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2028	94	698,602	7428.78		83,765		85,869		85,869	2,104						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/28/2026	07/28/2027	2,010	14,930,717	7428.78		186,637		253,577		253,577	66,940						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	444	3,295,597	7428.78		33,945		34,758		34,758	814						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	17	876,061	52747.32		17,574		12,891		12,891	(4,683)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	23	625,475	27763.13		12,309		14,730		14,730	2,421						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	1,204	4,665,002	3874.27		76,251		30,629		30,629	(45,622)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	2,327	4,358,356	1872.87		84,454		31,969		31,969	(52,485)						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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2028	348	651,860	1872.87		20,142		10,737		10,737	(9,406)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/28/2026	07/28/2027	23	1,211,955	52747.32		22,101		11,279		11,279	(10,821)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/28/2026	07/28/2027	54	2,833,191	52747.32		62,520		41,587		41,587	(20,934)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	26	713,818	27763.13		19,488		24,205		24,205	4,717						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2026	07/29/2027	2,565	570,436	222.36		12,664		2,160		2,160	(10,503)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2026	07/29/2027	253	631,070	2494.37		14,010		9,102		9,102	(4,908)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2026	07/28/2028	323	806,053	2494.37		24,826		18,311		18,311	(6,515)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/29/2026	07/28/2028	1,163	371,171	319.23		11,506		4,861		4,861	(6,645)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/29/2026	07/29/2027	2,587	669,512	258.78		14,328		11,058		11,058	(3,269)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/29/2026	07/28/2028	1,460	377,787	258.78		10,691		8,704		8,704	(1,987)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/29/2026	07/29/2027	3,992	4,358,904	1092.02		91,755		113,545		113,545	21,790						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/29/2026	07/28/2028	1,366	1,491,847	1092.02		42,204		48,990		48,990	6,785						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/29/2026	07/29/2027	3,788	4,311,950	1138.21		124,529		158,619		158,619	34,090						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1,446	446,443	308.81		13,795		35,322		35,322	21,527						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/29/2026	07/29/2027	2,052	2,436,664	1187.4		94,106		132,887		132,887	38,781						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2026	07/29/2027	82	822,724	10025.6		31,484		34,665		34,665	3,181						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1,226	891,479	727.02		37,905		35,055		35,055	(2,849)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/29/2026	07/28/2028	540	392,755	727.02		27,414		25,005		25,005	(2,409)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1,138	827,656	727.02		20,691		20,263		20,263	(429)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/29/2026	07/29/2027	726	552,526	760.75		13,592		13,769		13,769	177						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2026	07/29/2027	869	6,360,351	7316.15		132,067		175,182		175,182	43,115						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	6,285	45,982,297	7316.15		1,276,130		1,450,185		1,450,185	174,055						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/29/2026	07/28/2028	103	755,355	7316.15		44,139		47,316		47,316	3,177						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2026	07/29/2027	2,192	16,040,552	7316.15		176,494		243,233		243,233	66,739						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	190	1,389,982	7316.15		14,289		15,136		15,136	847						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/29/2026	07/29/2027	962	3,722,647	3868.95		64,160		27,838		27,838	(36,322)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/29/2026	07/29/2027	3,737	6,988,093	1870.1		136,956		54,573		54,573	(82,382)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/29/2026	07/28/2028	654	1,223,706	1870.1		36,589		20,770		20,770	(15,819)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/29/2026	07/29/2027	30	1,533,653	51594.14		23,792		18,338		18,338	(5,454)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/29/2026	07/29/2027	39	2,002,568	51594.14		44,953		33,672		33,672	(11,282)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2026	07/29/2027	27	744,492	27192.31		25,732		34,090		34,090	8,358						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/30/2027	4,460	988,457	221.62		21,944		4,272		4,272	(17,672)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2028	3,516	779,157	221.62		23,375		8,117		8,117	(15,257)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/30/2027	1,885	479,792	254.55		11,323		4,036		4,036	(7,287)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2028	1,486	378,361	254.55		12,524		6,302		6,302	(6,222)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2028	308	769,364	2501.02		23,696		16,665		16,665	(7,031)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/30/2026	07/30/2027	3,156	1,007,314	319.14		22,665		7,229		7,229	(15,435)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/30/2026	07/28/2028	1,744	556,446	319.14		17,250		7,331		7,331	(9,919)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/30/2026	07/30/2027	6,463	1,677,461	259.54		35,898		25,449		25,449	(10,449)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/30/2026	07/28/2028	4,898	1,271,159	259.54		35,974		27,617		27,617	(8,357)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/30/2026	07/30/2027	3,602	3,963,377	1100.39		83,469		86,356		86,356	2,887						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/30/2026	07/28/2028	2,601	2,862,529	1100.39		80,981		82,834		82,834	1,853						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/30/2026	07/30/2027	842	968,365	1150.44		27,986		29,725		29,725	1,740						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/30/2026	07/30/2027	1,954	2,356,200	1205.71		85,519		108,772		108,772	23,253						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/30/2026	07/28/2028	207	249,170	1205.71		11,412		13,546		13,546	2,134						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/30/2027	142	1,437,458	10102.86		68,206		71,262		71,262	3,056						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2028	42	421,599	10102.86		37,564		38,665		38,665	1,101						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/30/2031	260	2,626,350	10102.86		374,255		354,550		354,550	(19,705)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/30/2027	1,734	1,279,542	737.73		59,977		49,423		49,423	(10,555)						0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2028	145	106,735	737.73		5,508		4,398		4,398	(1,110)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2026	07/30/2031	684	504,565	737.73		68,924		56,489		56,489	(12,435)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/30/2026	07/30/2027	213	163,968	770.83		6,821		6,239		6,239	(583)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/30/2026	07/30/2027	521	3,877,174	7437.63		73,310		85,422		85,422	12,113						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/30/2026	07/30/2027	5,834	43,389,128	7437.63		1,231,201		1,309,070		1,309,070	77,868						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/30/2026	07/28/2028	166	1,230,999	7437.63		74,913		77,667		77,667	2,754						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/30/2026	07/30/2031	54	399,327	7437.63		108,337		108,732		108,732	394						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/30/2026	07/30/2027	2,288	17,020,746	7437.63		173,222		236,335		236,335	63,114						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/30/2026	07/30/2027	51	378,628	7437.63		26,087		12,640		12,640	(13,447)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/30/2026	07/30/2027	240	1,787,721	7437.63		18,414		18,795		18,795	381						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/30/2026	07/30/2027	690	2,654,042	3846.82		45,013		23,581		23,581	(21,432)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/30/2026	07/30/2027	3,440	6,396,429	1859.21		119,062		57,414		57,414	(61,648)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/30/2026	07/28/2028	515	956,976	1859.21		28,805		18,242		18,242	(10,563)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/30/2026	07/30/2027	8	426,164	52208.06		3,938		2,788		2,788	(1,150)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/30/2026	07/30/2027	9	459,875	52208.06		4,659		3,451		3,451	(1,208)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/30/2026	07/30/2027	8	227,946	28106.35		7,160		8,722		8,722	1,562						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	07/30/2027	11,797	2,601,144	220.5		57,745		13,559		13,559	(44,186)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	08/02/2027	7,929	1,748,326	220.5		38,988		9,223		9,223	(29,765)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	08/01/2028	4,622	1,019,219	220.5		30,577		11,959		11,959	(18,618)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	07/30/2027	4,406	1,118,786	253.93		26,403		10,189		10,189	(16,215)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	08/02/2027	2,186	555,189	253.93		13,158		5,103		5,103	(8,055)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	07/31/2028	2,725	691,843	253.93		22,900		12,146		12,146	(10,754)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	07/30/2027	1,692	4,226,394	2497.67		93,403		58,877		58,877	(34,526)						0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	08/02/2027	1,873	4,678,537	2497.67		103,864		65,559		65,559	(38,305)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	07/31/2028	533	1,330,745	2497.67		40,987		29,596		29,596	(11,391)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	08/01/2028	167	418,280	2497.67		12,883		9,310		9,310	(3,573)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	08/02/2028	442	1,103,420	2497.67		34,096		24,579		24,579	(9,517)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/31/2026	07/30/2027	7,214	2,299,045	318.68		51,499		17,293		17,293	(34,205)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/31/2026	08/02/2027	3,577	1,139,825	318.68		25,646		8,648		8,648	(16,998)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/31/2026	08/01/2028	1,545	492,289	318.68		15,261		6,707		6,707	(8,553)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/31/2026	08/02/2028	2,740	873,295	318.68		27,072		11,910		11,910	(15,162)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/31/2026	07/30/2027	13,674	3,544,509	259.21		75,852		55,847		55,847	(20,005)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/31/2026	08/02/2027	7,457	1,933,026	259.21		41,367		30,597		30,597	(10,769)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/31/2026	08/01/2028	2,008	520,572	259.21		14,732		11,632		11,632	(3,100)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/31/2026	08/02/2028	3,437	890,877	259.21		25,301		19,918		19,918	(5,383)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/31/2026	07/30/2027	5,882	6,490,276	1103.38		136,555		132,271		132,271	(4,285)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/31/2026	08/02/2027	1,898	2,094,053	1103.38		44,205		42,842		42,842	(1,363)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/31/2026	07/31/2028	2,210	2,438,835	1103.38		69,092		67,487		67,487	(1,605)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/31/2026	08/01/2028	878	969,313	1103.38		27,470		26,837		26,837	(633)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/31/2026	08/02/2028	1,735	1,914,455	1103.38		54,294		53,034		53,034	(1,260)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/31/2026	07/30/2027	4,282	4,945,252	1154.83		142,769		141,832		141,832	(937)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	07/31/2026	08/02/2028	431	497,821	1154.83		19,415		19,439		19,439	24						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	3,140	987,361	314.47		30,509		62,891		62,891	32,382						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/31/2026	07/30/2027	1,606	1,943,806	1210.02		82,062		103,779		103,779	21,717						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/31/2026	07/31/2028	387	467,679	1210.02		38,537		46,944		46,944	8,408						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	07/30/2027	109	1,099,197	10126.43		51,066		52,182		52,182	1,117						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	07/31/2028	52	531,037	10126.43		47,422		47,969		47,969	547						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	08/01/2028	16	166,250	10126.43		11,687		11,430		11,430	(258)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	07/31/2031	74	753,940	10126.43		107,436		100,427		100,427	(7,010)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	07/30/2027	94	952,875	10126.43		34,685		35,623		35,623	938						0001

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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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	07/30/2027	3,575	2,648,809	740.89		114,470		90,759		90,759	(23,711)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	07/31/2028	1,472	1,090,272	740.89		83,909		69,884		69,884	(14,025)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	07/30/2027	1,681	1,245,243	740.89		46,697		40,787		40,787	(5,909)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/31/2026	07/30/2027	1,623	1,259,051	775.73		55,912		47,621		47,621	(8,291)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/31/2026	07/31/2028	228	176,971	775.73		8,105		7,568		7,568	(537)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/31/2026	07/30/2027	334	342,643	1026.77		22,752		22,126		22,126	(626)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/31/2026	07/31/2027	721	5,398,031	7489.72		123,732		135,078		135,078	11,346						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/31/2026	08/01/2027	308	2,310,110	7489.72		36,363		42,378		42,378	6,015						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/31/2026	08/02/2027	442	3,307,124	7489.72		64,868		74,006		74,006	9,138						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2026	07/30/2027	13,653	102,258,491	7489.72		3,484,119		3,625,283		3,625,283	141,164						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2026	08/02/2027	4,940	36,998,777	7489.72		1,156,433		1,201,296		1,201,296	44,863						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2026	07/31/2028	106	797,565	7489.72		43,069		43,809		43,809	741						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2026	08/01/2028	51	383,400	7489.72		56,973		56,622		56,622	(351)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2026	08/02/2028	89	665,420	7489.72		15,704		15,668		15,668	(36)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/31/2026	07/30/2027	58	434,122	7489.72		11,808		13,877		13,877	2,069						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/31/2026	07/31/2027	2,295	17,189,443	7489.72		219,087		303,647		303,647	84,560						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/31/2026	08/01/2027	2,149	16,091,997	7489.72		196,482		314,820		314,820	118,338						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/31/2026	08/02/2027	1,947	14,582,737	7489.72		180,258		265,662		265,662	85,404						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	601	4,504,498	7489.72		46,396		46,567		46,567	170						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/31/2026	08/02/2027	186	1,392,452	7489.72		14,342		14,388		14,388	46						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/31/2026	07/30/2027	2,020	7,764,166	3844.13		150,790		82,493		82,493	(68,297)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/31/2026	08/02/2027	755	2,901,002	3844.13		55,061		30,020		30,020	(25,041)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	07/30/2027	6,489	12,053,914	1857.71		225,254		111,372		111,372	(113,883)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2026	08/02/2027	4,145	7,699,697	1857.71		140,971		70,149		70,149	(70,822)						0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	07/31/2028	1,169	2,171,330	1857.71		64,749		42,180		42,180	(22,569)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	08/01/2028	680	1,263,077	1857.71		37,699		24,562		24,562	(13,137)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2026	08/02/2028	1,005	1,866,337	1857.71		55,755		36,331		36,331	(19,424)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/31/2026	07/31/2027	48	2,508,499	52485.03		44,764		24,837		24,837	(19,927)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/31/2026	07/30/2027	62	3,254,332	52485.03		57,674		41,078		41,078	(16,596)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/31/2026	08/02/2027	30	1,550,550	52485.03		31,148		22,287		22,287	(8,860)						0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/01/2026	07/02/2027	52,255	5,225,544	100		97,500		47,032		47,032	(50,468)						0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/01/2026	07/02/2027	62,131	6,088,864	98		50,500		109,285		109,285	58,785						0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/08/2026	07/09/2027	43,244	4,324,440	100		86,500		49,185		49,185	(37,315)						0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/08/2026	07/09/2027	47,655	4,670,227	98		38,500		76,064		76,064	37,564						0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/15/2026	07/16/2027	59,108	5,910,823	100		112,000		59,201		59,201	(52,799)						0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/15/2026	07/16/2027	53,077	5,201,553	98		42,000		87,012		87,012	45,012						0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/22/2026	07/23/2027	47,985	4,798,468	100		94,500		55,353		55,353	(39,147)						0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/22/2026	07/23/2027	56,574	5,544,236	98		44,500		85,750		85,750	41,250						0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/29/2026	07/30/2027	66,042	6,604,228	100		128,000		72,628		72,628	(55,372)						0001
UST 4.375% 05/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/29/2026	07/30/2027	66,806	6,546,967	98		54,000		102,197		102,197	48,197						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2026	08/03/2027	2,898	641,041	221.19		14,231		3,030		3,030	(11,201)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/03/2026	08/03/2027	3,527	1,128,082	319.8		25,382		7,657		7,657	(17,725)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/03/2026	08/03/2027	5,626	1,463,957	260.2		31,329		20,670		20,670	(10,659)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/03/2026	08/03/2027	672	744,782	1108.25		15,678		13,651		13,651	(2,027)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/03/2026	08/03/2028	440	487,235	1108.25		13,789		12,510		12,510	(1,279)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	08/03/2026	08/03/2027	666	812,264	1218.83		31,883		38,469		38,469	6,586						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	08/03/2026	08/03/2028	374	455,784	1218.83		37,557		43,925		43,925	6,368						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	08/03/2026	08/03/2027	607	476,489	785.38		9,101		7,878		7,878	(1,223)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/03/2026	08/03/2027	659	5,007,774	7600.5		113,993		113,331		113,331	(661)						0001

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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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2026	08/03/2027	4,475	34,010,139	7600.5		1,138,859		1,110,278		1,110,278	(28,580)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2026	08/03/2028	19	147,566	7600.5		14,550		14,025		14,025	(525)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/03/2026	08/03/2027	1,624	12,340,754	7600.5		143,663		179,957		179,957	36,293						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2026	08/03/2027	72	543,675	7600.5		37,215		16,668		16,668	(20,546)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	08/03/2026	08/03/2027	192	1,458,146	7600.5		14,990		14,472		14,472	(518)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2026	08/03/2027	748	2,882,137	3853.07		45,898		23,333		23,333	(22,565)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2026	08/03/2027	1,367	2,544,866	1861.45		47,711		22,502		22,502	(25,209)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2026	08/03/2028	644	1,199,485	1861.45		36,344		22,477		22,477	(13,867)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	08/03/2026	08/03/2027	20	1,078,972	53178.41		26,974		17,174		17,174	(9,801)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2026	08/03/2027	19	543,128	28776.8		10,911		12,260		12,260	1,349						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2026	08/04/2027	6,492	1,441,725	222.07		32,006		5,900		5,900	(26,107)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2026	08/04/2027	1,797	459,412	255.72		10,842		3,374		3,374	(7,468)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2026	08/04/2027	298	752,505	2527.01		16,706		7,545		7,545	(9,161)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/04/2026	08/04/2027	2,092	671,429	320.96		15,107		4,051		4,051	(11,056)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2026	08/04/2027	4,275	1,122,344	262.55		24,018		11,896		11,896	(12,123)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2026	08/04/2028	2,640	693,218	262.55		19,687		11,851		11,851	(7,836)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/04/2026	08/04/2027	3,141	3,499,923	1114.43		73,708		55,486		55,486	(18,222)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/04/2026	08/04/2028	628	699,664	1114.43		19,821		16,275		16,275	(3,547)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/04/2026	08/04/2027	2,017	2,362,159	1171.05		68,266		52,515		52,515	(15,751)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/04/2026	08/04/2028	196	229,310	1171.05		8,934		7,496		7,496	(1,437)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	08/04/2026	08/04/2027	1,297	414,688	319.64		12,814		21,303		21,303	8,489						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2026	08/04/2027	2,616	3,261,479	1246.74		142,139		144,951		144,951	2,812						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2026	08/04/2028	338	421,063	1246.74		17,715		18,272		18,272	556						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2026	08/04/2027	743	926,726	1246.74		21,037		22,642		22,642	1,605						0001

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Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2026	08/04/2027	146	1,510,463	10331.76		68,814		58,892		58,892	(9,922)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2026	08/04/2028	186	1,916,543	10331.76		155,138		135,102		135,102	(20,036)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2026	08/04/2031	266	2,746,194	10331.76		391,333		327,920		327,920	(63,413)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2026	08/04/2027	42	436,949	10331.76		15,381		14,023		14,023	(1,358)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/04/2026	08/04/2027	2,491	1,889,435	758.39		80,863		52,411		52,411	(28,452)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/04/2026	08/04/2028	705	534,963	758.39		46,970		34,295		34,295	(12,675)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/04/2026	08/04/2027	3,452	2,617,773	758.39		52,355		39,197		39,197	(13,158)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/04/2026	08/04/2027	660	528,789	801.31		13,854		10,264		10,264	(3,591)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/04/2026	08/04/2028	656	525,389	801.31		36,061		26,568		26,568	(9,492)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/04/2026	08/04/2027	491	518,282	1056.5		34,414		25,881		25,881	(8,533)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2026	08/04/2027	620	4,798,876	7736.52		102,259		79,332		79,332	(22,927)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/04/2026	08/04/2027	8,238	63,735,415	7736.52		2,125,255		1,901,699		1,901,699	(223,555)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/04/2026	08/04/2028	164	1,265,946	7736.52		85,125		80,369		80,369	(4,756)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2026	08/04/2027	2,060	15,935,953	7736.52		199,344		203,372		203,372	4,029						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2026	08/04/2027	86	666,307	7736.52		39,998		11,594		11,594	(28,404)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/04/2026	08/04/2027	462	3,573,488	7736.52		36,771		33,401		33,401	(3,370)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2026	08/04/2027	15	455,504	29733.16		10,859		11,277		11,277	418						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2026	08/04/2027	1,396	5,402,572	3869		93,155		42,180		42,180	(50,975)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2026	08/04/2027	3,416	6,384,734	1868.95		122,349		50,651		50,651	(71,698)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2026	08/04/2028	388	725,149	1868.95		21,972		12,563		12,563	(9,409)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/04/2026	08/04/2027	27	1,438,443	54085.88		25,132		6,902		6,902	(18,230)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/04/2026	08/04/2027	66	3,563,165	54085.88		67,152		36,159		36,159	(30,992)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/04/2026	08/04/2027	14	422,164	29733.16		11,276		12,092		12,092	816						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2026	08/05/2027	3,731	829,807	222.41		18,422		3,218		3,218	(15,204)						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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2026	08/05/2027	1,479	378,530	255.92		8,933		2,717		2,717	(6,216)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2026	08/05/2027	338	853,935	2526.44		18,957		8,642		8,642	(10,315)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2026	08/04/2028	370	934,830	2526.44		28,886		16,905		16,905	(11,981)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/05/2026	08/05/2027	1,860	597,339	321.22		13,440		3,518		3,518	(9,922)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/05/2026	08/04/2028	1,590	510,746	321.22		15,833		5,907		5,907	(9,926)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/05/2026	08/05/2027	4,429	1,162,660	262.5		24,881		12,422		12,422	(12,459)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/05/2026	08/04/2028	1,799	472,168	262.5		13,410		8,103		8,103	(5,307)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/05/2026	08/05/2027	5,380	5,992,601	1113.78		126,264		96,667		96,667	(29,597)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/05/2026	08/05/2027	2,899	3,392,377	1170.1		98,074		76,750		76,750	(21,323)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/05/2026	08/05/2027	1,469	467,834	318.41		14,456		25,371		25,371	10,915						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/05/2026	08/04/2028	842	267,955	318.41		12,058		16,878		16,878	4,820						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/05/2026	08/05/2027	1,352	1,678,381	1241.86		67,311		70,797		70,797	3,486						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/05/2026	08/04/2028	541	672,162	1241.86		55,319		58,003		58,003	2,684						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2026	08/05/2027	201	2,065,923	10292.91		74,769		65,906		65,906	(8,863)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2026	08/04/2028	135	1,393,806	10292.91		116,591		104,200		104,200	(12,391)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2026	08/05/2031	47	483,790	10292.91		68,940		58,639		58,639	(10,301)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2026	08/05/2027	52	537,819	10292.91		18,232		17,017		17,017	(1,215)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2026	08/05/2027	1,026	777,760	758.26		21,826		14,118		14,118	(7,708)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2026	08/05/2027	927	702,990	758.26		23,691		17,784		17,784	(5,906)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	08/05/2026	08/05/2027	930	744,593	800.96		32,144		21,043		21,043	(11,102)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/05/2026	08/05/2027	772	5,962,639	7723.55		116,829		92,881		92,881	(23,948)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/05/2026	08/05/2027	6,398	49,411,814	7723.55		1,315,396		1,180,417		1,180,417	(134,979)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/05/2026	08/04/2028	122	941,943	7723.55		88,441		77,270		77,270	(11,171)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/05/2026	08/05/2031	62	476,199	7723.55		133,288		115,573		115,573	(17,715)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/05/2026	08/05/2027	3,207	24,772,606	7723.55		247,398		291,164		291,164	43,766						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/05/2026	08/05/2027	237	1,830,450	7723.55		18,726		17,222		17,222	(1,504)						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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/05/2026	08/05/2027	1,105	4,277,772	3871.65		77,564		35,001		35,001	(42,563)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/05/2026	08/05/2027	4,029	7,534,578	1870.03		152,285		61,917		61,917	(90,367)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/05/2026	08/04/2028	939	1,755,881	1870.03		52,852		30,070		30,070	(22,782)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2026	08/05/2027	17	901,145	54349.12		10,498		2,860		2,860	(7,638)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2026	08/05/2027	33	1,798,614	54349.12		34,975		18,702		18,702	(16,273)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2027	5,116	1,134,214	221.71		25,180		4,976		4,976	(20,203)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2026	08/04/2028	2,888	640,379	221.71		19,211		6,675		6,675	(12,537)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2027	2,585	659,063	254.98		15,554		5,367		5,367	(10,187)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2027	479	1,207,238	2522.34		26,801		12,861		12,861	(13,940)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2026	08/04/2028	332	837,463	2522.34		25,794		15,614		15,614	(10,179)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/06/2026	08/06/2027	1,980	635,591	320.96		14,301		3,860		3,860	(10,440)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/06/2026	08/04/2028	1,601	513,706	320.96		15,925		6,045		6,045	(9,880)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/06/2026	08/06/2027	6,580	1,723,870	261.99		36,891		19,696		19,696	(17,195)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/06/2026	08/06/2027	4,498	5,007,708	1113.3		105,512		81,850		81,850	(23,662)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/06/2026	08/04/2028	2,537	2,824,947	1113.3		80,031		66,928		66,928	(13,103)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/06/2026	08/06/2027	1,796	2,099,866	1169.41		60,707		48,134		48,134	(12,573)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/06/2026	08/04/2028	384	448,968	1169.41		17,492		14,951		14,951	(2,541)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/06/2026	08/06/2027	1,853	2,295,136	1238.74		107,985		115,606		115,606	7,621						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2027	118	1,214,664	10271.54		47,160		42,454		42,454	(4,706)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2026	08/04/2028	14	141,294	10271.54		10,668		9,531		9,531	(1,137)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2031	37	380,441	10271.54		54,213		46,566		46,566	(7,647)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2027	1,261	954,693	757.07		33,902		22,822		22,822	(11,081)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2027	706	534,482	757.07		13,362		10,124		10,124	(3,238)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/06/2026	08/06/2027	507	405,294	799.75		16,860		11,794		11,794	(5,066)						0001

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S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2026	08/06/2027	579	4,461,586	7709.96		79,483		68,618		68,618	(10,865)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/06/2026	08/06/2027	5,288	40,772,843	7709.96		1,233,530		1,109,429		1,109,429	(124,101)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/06/2026	08/04/2028	173	1,337,037	7709.96		43,742		41,592		41,592	(2,149)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/06/2026	08/06/2031	20	156,888	7709.96		32,666		28,872		28,872	(3,793)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/06/2026	08/06/2027	2,659	20,497,164	7709.96		237,384		256,549		256,549	19,165						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/06/2026	08/06/2027	186	1,434,605	7709.96		14,733		13,588		13,588	(1,146)						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2026	08/06/2027	8	413,369	53885.1		10,210		6,533		6,533	(3,677)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/06/2026	08/06/2027	783	3,029,937	3868.57		64,517		30,935		30,935	(33,582)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2026	08/06/2027	4,030	7,529,251	1868.35		143,706		60,668		60,668	(83,039)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2026	08/04/2028	1,083	2,022,908	1868.35		60,890		35,272		35,272	(25,617)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/06/2026	08/06/2027	11	570,748	53885.1		5,941		2,193		2,193	(3,749)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/06/2026	08/06/2027	18	990,525	53885.1		16,027		8,304		8,304	(7,723)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2026	08/06/2027	15	442,153	29373.33		18,261		20,075		20,075	1,814						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2027	11,752	2,609,992	222.09		57,942		10,739		10,739	(47,203)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/09/2027	8,209	1,823,191	222.09		40,657		7,601		7,601	(33,056)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/07/2028	2,769	615,056	222.09		18,452		6,192		6,192	(12,260)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/09/2028	5,067	1,125,327	222.09		33,872		11,360		11,360	(22,512)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2027	6,081	1,554,875	255.68		36,695		11,560		11,560	(25,135)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/09/2027	3,141	803,078	255.68		19,033		6,032		6,032	(13,001)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/07/2028	1,474	376,813	255.68		12,510		5,798		5,798	(6,712)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2027	853	2,155,720	2527.33		47,857		21,640		21,640	(26,217)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/09/2027	1,758	4,443,508	2527.33		98,646		44,943		44,943	(53,703)						0001

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/07/2028	442	1,117,457	2527.33		34,529		20,131		20,131	(14,399)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/08/2028	621	1,569,393	2527.33		48,494		28,299		28,299	(20,195)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/07/2026	08/06/2027	6,754	2,168,505	321.07		48,575		13,020		13,020	(35,555)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/07/2026	08/09/2027	5,541	1,779,177	321.07		40,031		10,787		10,787	(29,244)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/07/2026	08/08/2028	1,795	576,298	321.07		17,923		6,761		6,761	(11,162)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/07/2026	08/09/2028	1,955	627,611	321.07		19,519		7,370		7,370	(12,148)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2026	08/06/2027	18,271	4,800,000	262.71		102,720		50,086		50,086	(52,634)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2026	08/09/2027	9,784	2,570,417	262.71		55,264		27,000		27,000	(28,264)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2026	08/08/2028	3,193	838,857	262.71		23,824		14,200		14,200	(9,624)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2026	08/09/2028	2,706	710,912	262.71		20,190		12,044		12,044	(8,146)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/07/2026	08/06/2027	7,813	8,712,364	1115.05		183,308		136,524		136,524	(46,785)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/07/2026	08/09/2027	1,033	1,152,152	1115.05		24,322		18,146		18,146	(6,176)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/07/2026	08/07/2028	1,428	1,592,696	1115.05		45,105		36,748		36,748	(8,357)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/07/2026	08/08/2028	677	754,796	1115.05		21,391		17,427		17,427	(3,964)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/07/2026	08/09/2028	512	571,397	1115.05		16,199		13,201		13,201	(2,998)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/07/2026	08/06/2027	4,968	5,822,981	1171.98		168,109		127,896		127,896	(40,213)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/07/2026	08/09/2027	1,361	1,594,697	1171.98		46,198		35,205		35,205	(10,993)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2026	08/06/2027	3,371	1,076,774	319.42		33,272		55,915		55,915	22,642						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/07/2026	08/06/2027	2,440	3,041,121	1246.47		135,757		139,100		139,100	3,343						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/07/2026	08/07/2028	505	629,647	1246.47		41,514		42,670		42,670	1,156						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2027	136	1,406,298	10346.25		79,888		67,978		67,978	(11,910)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/07/2028	37	382,494	10346.25		34,157		29,795		29,795	(4,362)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2027	2,687	2,045,219	761.23		83,783		53,047		53,047	(30,735)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/07/2028	809	615,802	761.23		54,067		38,620		38,620	(15,448)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/07/2031	611	465,210	761.23		63,548		45,940		45,940	(17,608)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2027	1,582	1,204,386	761.23		30,110		21,967		21,967	(8,142)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/07/2026	08/06/2027	1,481	1,192,029	805		32,800		23,285		23,285	(9,515)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/07/2026	08/07/2028	243	195,689	805		9,413		7,284		7,284	(2,129)						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)
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2027	1,015	7,871,667	7757.64		171,690		120,343		120,343	(51,347)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/07/2026	08/09/2027	448	3,478,218	7757.64		67,249		49,878		49,878	(17,371)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2026	08/06/2027	12,137	94,154,239	7757.64		2,950,064		2,570,000		2,570,000	(380,064)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2026	08/09/2027	6,998	54,284,289	7757.64		1,784,997		1,567,841		1,567,841	(217,156)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2026	08/07/2028	151	1,170,536	7757.64		106,703		91,676		91,676	(15,027)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2026	08/08/2028	48	368,533	7757.64		28,451		26,167		26,167	(2,284)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2027	4,041	31,346,293	7757.64		337,782		325,772		325,772	(12,010)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2026	08/09/2027	2,613	20,268,397	7757.64		204,055		184,050		184,050	(20,005)						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/07/2026	08/06/2027	62	477,323	7757.64		33,126		10,864		10,864	(22,262)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2026	08/06/2027	456	3,537,760	7757.64		36,191		32,733		32,733	(3,458)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2026	08/09/2027	120	934,088	7757.64		9,556		8,650		8,650	(906)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/07/2026	08/06/2027	2,016	7,812,702	3874.87		145,571		65,190		65,190	(80,380)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/07/2026	08/09/2027	977	3,787,325	3874.87		78,721		36,407		36,407	(42,314)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/07/2026	08/06/2027	4,597	8,602,477	1871.19		163,931		65,466		65,466	(98,465)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/07/2026	08/09/2027	3,233	6,049,275	1871.19		104,163		42,663		42,663	(61,500)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/07/2026	08/07/2028	553	1,035,289	1871.19		31,369		17,571		17,571	(13,798)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/07/2026	08/08/2028	188	352,200	1871.19		10,672		5,985		5,985	(4,687)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/07/2026	08/09/2028	607	1,135,572	1871.19		34,408		19,318		19,318	(15,090)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2026	08/06/2027	38	2,066,348	54036.93		39,361		11,516		11,516	(27,846)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2026	08/09/2027	19	1,005,506	54036.93		11,805		3,870		3,870	(7,934)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2026	08/06/2027	73	3,966,234	54036.93		64,936		36,047		36,047	(28,888)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2026	08/09/2027	25	1,344,445	54036.93		27,972		15,331		15,331	(12,640)						0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2026	08/10/2027	8,346	1,848,076	221.44		41,027		8,625		8,625	(32,402)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2026	08/10/2027	566	1,428,775	2524.55		31,719		14,972		14,972	(16,746)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/10/2026	08/10/2027	2,531	811,067	320.41		18,249		5,283		5,283	(12,966)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/10/2026	08/10/2027	4,675	1,227,261	262.5		26,263		13,268		13,268	(12,995)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/10/2026	08/10/2028	1,678	440,391	262.5		12,507		7,599		7,599	(4,908)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/10/2026	08/10/2027	1,201	1,339,236	1114.91		28,218		21,199		21,199	(7,019)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/10/2026	08/10/2028	982	1,094,429	1114.91		31,027		25,360		25,360	(5,668)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/10/2026	08/10/2027	655	767,667	1171.8		22,201		17,027		17,027	(5,174)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/10/2026	08/10/2028	2,540	2,975,997	1171.8		116,034		96,859		96,859	(19,175)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/10/2026	08/10/2027	312	387,829	1242.9		23,968		25,234		25,234	1,266						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2026	08/10/2027	45	463,914	10323.09		17,165		14,874		14,874	(2,290)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2026	08/10/2028	39	399,543	10323.09		35,679		31,619		31,619	(4,060)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2026	08/08/2031	43	442,280	10323.09		62,981		53,031		53,031	(9,950)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/10/2026	08/10/2027	652	495,945	760.58		31,344		20,046		20,046	(11,298)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/10/2026	08/10/2028	802	610,113	760.58		50,005		35,842		35,842	(14,163)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/10/2026	08/10/2027	499	401,288	804.17		24,800		14,870		14,870	(9,930)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/10/2026	08/10/2027	382	404,271	1058.09		26,803		20,112		20,112	(6,691)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/10/2026	08/10/2027	537	4,164,257	7753.11		97,346		72,426		72,426	(24,920)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2026	08/10/2027	4,343	33,673,259	7753.11		977,337		863,207		863,207	(114,130)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/10/2026	08/10/2027	1,872	14,513,979	7753.11		193,235		162,696		162,696	(30,540)						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/10/2026	08/10/2027	48	369,765	7753.11		16,972		1,646		1,646	(15,326)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/10/2026	08/10/2027	172	1,337,059	7753.11		13,678		12,413		12,413	(1,265)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2026	08/10/2027	900	3,488,738	3874.23		58,898		25,909		25,909	(32,990)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2026	08/10/2027	1,714	3,205,437	1870.3		60,563		24,731		24,731	(35,832)						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2026	08/10/2028	462	863,415	1870.3		26,334		14,846		14,846	(11,488)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2026	08/10/2027	26	1,388,341	53975.98		24,993		14,063		14,063	(10,930)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2027	2,856	633,105	221.64		14,055		2,870		2,870	(11,185)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2028	1,755	389,069	221.64		11,672		4,123		4,123	(7,549)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2027	2,523	642,636	254.74		15,166		5,482		5,482	(9,684)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2027	544	1,373,750	2523.07		30,497		14,684		14,684	(15,813)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2028	288	726,160	2523.07		22,438		13,553		13,553	(8,885)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/11/2026	08/11/2027	5,033	1,320,879	262.46		28,267		14,379		14,379	(13,888)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/11/2026	08/11/2027	3,588	3,996,149	1113.73		84,159		65,175		65,175	(18,983)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/11/2026	08/11/2028	327	364,505	1113.73		10,326		8,615		8,615	(1,712)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/11/2026	08/11/2027	1,593	1,864,011	1170.07		53,870		42,613		42,613	(11,257)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2026	08/11/2027	2,139	2,650,983	1239.48		72,289		76,440		76,440	4,151						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2026	08/11/2028	1,200	1,487,194	1239.48		118,966		126,250		126,250	7,284						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2026	08/11/2027	767	950,788	1239.48		18,065		20,119		20,119	2,054						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2027	76	779,507	10298.07		43,238		38,441		38,441	(4,797)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2028	50	513,157	10298.07		45,825		41,246		41,246	(4,579)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2031	215	2,210,610	10298.07		315,012		267,749		267,749	(47,263)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2027	68	699,692	10298.07		24,629		22,853		22,853	(1,776)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2027	1,609	1,219,303	757.8		37,458		24,705		24,705	(12,753)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2028	1,527	1,156,937	757.8		84,128		61,066		61,066	(23,062)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2031	1,335	1,011,297	757.8		138,143		101,800		101,800	(36,343)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2027	1,839	1,393,830	757.8		27,877		20,984		20,984	(6,893)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2026	08/11/2027	344	274,906	800.19		5,251		4,098		4,098	(1,153)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/11/2026	08/11/2027	1,027	7,939,692	7728.2		155,419		126,894		126,894	(28,525)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2026	08/11/2027	7,045	54,444,505	7728.2		1,753,569		1,583,323		1,583,323	(170,246)						0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2026	08/11/2028	174	1,343,508	7728.2		90,930		85,421		85,421	(5,509)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2026	08/11/2027	3,262	25,208,490	7728.2		308,980		315,502		315,502	6,523						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2026	08/11/2027	62	482,267	7728.2		31,347		9,351		9,351	(21,997)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/11/2026	08/11/2027	657	5,079,493	7728.2		51,963		47,744		47,744	(4,219)						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/11/2026	08/11/2027	14	771,605	53791.85		15,432		9,942		9,942	(5,490)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/11/2026	08/11/2027	24	721,531	29525.48		14,402		14,775		14,775	374						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/11/2026	08/11/2027	1,611	6,244,270	3876.45		114,250		51,248		51,248	(63,003)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/11/2026	08/11/2027	3,317	6,207,088	1871.18		123,234		49,917		49,917	(73,317)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/11/2026	08/11/2028	967	1,808,620	1871.18		55,886		30,842		30,842	(25,044)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/11/2026	08/11/2027	44	2,372,886	53791.85		36,236		12,736		12,736	(23,501)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/11/2026	08/11/2027	32	1,720,344	53791.85		32,487		19,737		19,737	(12,750)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2026	08/11/2027	19	550,851	29525.48		14,967		16,127		16,127	1,160						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2026	08/12/2027	3,127	693,770	221.87		15,402		3,040		3,040	(12,362)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2026	08/11/2028	2,785	617,815	221.87		18,534		6,396		6,396	(12,138)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2026	08/12/2027	336	847,333	2524.53		18,811		8,924		8,924	(9,886)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2026	08/11/2028	231	583,316	2524.53		18,024		10,770		10,770	(7,254)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/12/2026	08/12/2027	4,443	1,423,316	320.32		32,025		9,415		9,415	(22,610)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/12/2026	08/10/2028	3,179	1,018,402	320.32		31,570		12,579		12,579	(18,992)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/12/2026	08/12/2027	6,193	1,628,761	262.98		34,855		16,625		16,625	(18,230)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/12/2026	08/11/2028	1,953	513,609	262.98		14,587		8,516		8,516	(6,071)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/12/2026	08/12/2027	5,007	5,581,090	1114.62		117,594		89,257		89,257	(28,337)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/12/2026	08/12/2027	2,844	3,331,415	1171.39		96,311		74,643		74,643	(21,668)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/12/2026	08/12/2027	1,927	618,786	321.08		19,120		29,981		29,981	10,861						0001

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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/12/2026	08/12/2027	859	1,070,489	1246.64		66,156		68,065		68,065	1,909						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/12/2026	08/12/2027	188	1,942,363	10356.3		86,345		73,126		73,126	(13,219)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/12/2026	08/11/2028	115	1,186,549	10356.3		93,974		80,817		80,817	(13,157)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/12/2026	08/12/2027	795	604,195	759.94		25,376		16,818		16,818	(8,558)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/12/2026	08/12/2027	1,015	771,521	759.94		32,790		24,212		24,212	(8,578)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/12/2026	08/12/2027	1,475	1,185,377	803.73		49,285		31,872		31,872	(17,413)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/12/2026	08/11/2028	417	335,389	803.73		27,603		19,648		19,648	(7,955)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/12/2026	08/11/2028	116	123,020	1057.32		11,404		9,345		9,345	(2,059)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/12/2026	08/12/2027	802	6,211,169	7748.5		135,227		102,511		102,511	(32,716)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/12/2026	08/12/2027	5,947	46,081,086	7748.5		1,258,701		1,113,214		1,113,214	(145,487)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/12/2026	08/11/2028	141	1,090,865	7748.5		42,557		40,252		40,252	(2,305)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2026	08/12/2027	3,334	25,832,718	7748.5		293,353		280,938		280,938	(12,415)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/12/2026	08/12/2027	399	3,090,798	7748.5		31,588		28,774		28,774	(2,814)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2026	08/12/2027	1,117	4,324,959	3873.6		79,670		37,080		37,080	(42,590)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/12/2026	08/12/2027	4,966	9,283,613	1869.61		181,151		75,740		75,740	(105,411)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/12/2026	08/11/2028	432	808,234	1869.61		24,894		14,016		14,016	(10,878)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/12/2026	08/12/2027	31	1,670,455	53770.27		29,735		18,053		18,053	(11,682)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/12/2026	08/12/2027	19	566,897	29742.6		20,733		21,662		21,662	929						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2026	08/13/2027	6,362	1,416,160	222.59		31,439		5,521		5,521	(25,917)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2026	08/11/2028	3,031	674,680	222.59		20,240		6,488		6,488	(13,753)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2026	08/13/2027	1,442	369,116	256.03		8,748		2,685		2,685	(6,063)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2026	08/11/2028	1,780	455,736	256.03		15,130		6,849		6,849	(8,281)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2026	08/13/2027	368	931,495	2532.09		20,679		8,990		8,990	(11,689)						0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2026	08/11/2028	490	1,240,544	2532.09		38,333		21,648		21,648	(16,684)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/13/2026	08/13/2027	2,529	811,135	320.77		18,251		5,139		5,139	(13,112)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/13/2026	08/10/2028	3,024	970,120	320.77		30,074		11,633		11,633	(18,441)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/13/2026	08/13/2027	3,993	1,052,481	263.56		22,523		10,000		10,000	(12,523)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/13/2026	08/11/2028	3,710	977,873	263.56		27,772		15,447		15,447	(12,325)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/13/2026	08/13/2027	3,329	3,719,143	1117.25		78,362		55,917		55,917	(22,445)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/13/2026	08/11/2028	4,488	5,014,167	1117.25		142,001		111,905		111,905	(30,096)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/13/2026	08/13/2027	2,458	2,888,265	1175.26		83,500		60,784		60,784	(22,716)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/13/2026	08/11/2028	1,023	328,724	321.48		14,793		18,766		18,766	3,973						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/13/2026	08/13/2027	1,061	1,335,287	1258.09		52,862		50,883		50,883	(1,978)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/13/2026	08/11/2028	320	402,856	1258.09		33,155		32,241		32,241	(914)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2026	08/13/2027	53	557,716	10452.9		35,303		27,563		27,563	(7,740)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/13/2026	08/13/2027	777	631,017	812.01		22,860		14,579		14,579	(8,280)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/13/2026	08/13/2027	309	329,234	1064.55		21,828		15,521		15,521	(6,307)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/13/2026	08/13/2027	353	2,754,881	7798.99		56,660		38,059		38,059	(18,601)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/13/2026	08/13/2027	5,089	39,689,677	7798.99		1,149,450		969,436		969,436	(180,014)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/13/2026	08/11/2028	224	1,746,269	7798.99		155,754		133,571		133,571	(22,183)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/13/2026	08/12/2031	34	268,753	7798.99		72,241		63,380		63,380	(8,860)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2026	08/13/2027	2,223	17,334,886	7798.99		174,843		146,425		146,425	(28,418)						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/13/2026	08/13/2027	49	378,461	7798.99		26,265		7,940		7,940	(18,326)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/13/2026	08/13/2027	154	1,197,334	7798.99		12,237		10,864		10,864	(1,373)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2026	08/13/2027	649	2,518,236	3879.36		41,980		18,505		18,505	(23,475)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/13/2026	08/13/2027	2,865	5,363,688	1872.19		104,551		41,767		41,767	(62,784)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/13/2026	08/11/2028	1,102	2,063,491	1872.19		62,524		34,810		34,810	(27,714)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/13/2026	08/13/2027	25	1,370,735	53839.99		20,848		7,317		7,317	(13,531)						0001

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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/13/2026	08/13/2027	24	1,276,189	53839.99		23,773		14,436		14,436	(9,337)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/13/2026	08/13/2027	13	378,463	30084.5		7,429		7,476		7,476	47						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/13/2027	12,863	2,856,573	222.07		63,416		12,158		12,158	(51,258)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2027	7,103	1,577,419	222.07		35,176		6,800		6,800	(28,377)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/14/2028	2,916	647,483	222.07		19,424		6,595		6,595	(12,829)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2028	1,908	423,820	222.07		12,757		4,329		4,329	(8,428)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/13/2027	5,521	1,411,149	255.58		33,303		10,883		10,883	(22,420)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2027	1,526	390,088	255.58		9,245		3,038		3,038	(6,207)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2028	2,267	579,437	255.58		19,237		9,084		9,084	(10,153)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/13/2027	1,580	3,991,620	2526.73		88,614		41,063		41,063	(47,551)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2027	543	1,370,916	2526.73		30,434		14,206		14,206	(16,229)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/14/2028	168	425,024	2526.73		13,133		7,742		7,742	(5,391)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/15/2028	437	1,105,427	2526.73		34,158		20,154		20,154	(14,003)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2028	586	1,480,977	2526.73		45,762		27,027		27,027	(18,736)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/14/2026	08/13/2027	7,561	2,420,816	320.17		54,468		16,309		16,309	(38,159)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/14/2026	08/16/2027	6,647	2,128,101	320.17		47,882		14,466		14,466	(33,416)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/14/2026	08/15/2028	1,392	445,633	320.17		13,859		5,586		5,586	(8,273)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/14/2026	08/16/2028	1,796	575,145	320.17		17,887		7,216		7,216	(10,671)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/14/2026	08/13/2027	16,442	4,323,694	262.96		92,527		44,336		44,336	(48,191)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/14/2026	08/16/2027	10,380	2,729,554	262.96		58,685		28,176		28,176	(30,510)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/14/2026	08/15/2028	4,010	1,054,389	262.96		29,945		17,567		17,567	(12,378)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/14/2026	08/16/2028	2,504	658,509	262.96		18,702		10,980		10,980	(7,722)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/13/2027	7,510	8,384,896	1116.43		176,586		128,599		128,599	(47,987)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/16/2027	1,176	1,312,430	1116.43		27,732		20,231		20,231	(7,500)						0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/14/2028	1,413	1,577,755	1116.43		44,777		35,761		35,761	(9,016)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/15/2028	2,323	2,593,682	1116.43		73,635		58,827		58,827	(14,808)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/16/2028	887	989,798	1116.43		28,120		22,464		22,464	(5,656)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/13/2027	3,844	4,513,440	1174.06		130,393		96,910		96,910	(33,483)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/16/2027	1,875	2,200,875	1174.06		63,825		47,500		47,500	(16,326)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/14/2028	522	613,075	1174.06		23,928		19,505		19,505	(4,423)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/14/2026	08/13/2027	2,533	3,182,624	1256.37		134,906		131,051		131,051	(3,855)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2026	08/13/2027	209	2,187,078	10439.86		98,345		78,108		78,108	(20,238)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	2,328	1,779,609	764.29		71,315		43,783		43,783	(27,532)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/14/2026	08/14/2028	622	475,499	764.29		41,749		29,211		29,211	(12,538)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1,627	1,243,148	764.29		31,079		22,059		22,059	(9,020)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/14/2026	08/13/2027	634	512,940	809.5		21,338		13,643		13,643	(7,696)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/13/2027	923	7,188,393	7785.76		156,509		109,557		109,557	(46,953)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/16/2027	468	3,643,843	7785.76		71,752		51,103		51,103	(20,649)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/13/2027	13,295	103,514,051	7785.76		3,492,562		3,005,092		3,005,092	(487,470)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/16/2027	4,169	32,455,994	7785.76		1,037,728		886,551		886,551	(151,177)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/14/2028	246	1,917,211	7785.76		162,889		137,028		137,028	(25,860)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/15/2028	27	211,143	7785.76		10,726		9,987		9,987	(739)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/16/2028	69	537,971	7785.76		28,674		26,697		26,697	(1,977)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/14/2026	08/13/2027	6,037	47,004,486	7785.76		503,680		403,504		403,504	(100,177)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2027	2,170	16,892,837	7785.76		171,699		123,331		123,331	(48,368)						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/14/2026	08/16/2027	58	449,211	7785.76		22,820		3,126		3,126	(19,694)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	356	2,770,802	7785.76		28,234		25,318		25,318	(2,916)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2027	71	555,423	7785.76		5,660		5,080		5,080	(580)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/13/2027	2,344	9,095,293	3879.64		179,917		83,080		83,080	(96,837)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/16/2027	713	2,767,509	3879.64		50,269		22,664		22,664	(27,605)						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/13/2027	6,504	12,175,772	1872.13		232,006		92,919		92,919	(139,087)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/16/2027	2,476	4,636,237	1872.13		85,349		34,335		34,335	(51,013)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/14/2028	1,377	2,577,526	1872.13		78,099		43,661		43,661	(34,438)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/15/2028	1,050	1,965,765	1872.13		59,759		33,337		33,337	(26,422)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2026	08/16/2028	599	1,121,790	1872.13		33,766		19,046		19,046	(14,720)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/13/2027	48	2,592,191	53732.41		43,076		15,723		15,723	(27,353)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/16/2027	17	924,385	53732.41		14,630		5,288		5,288	(9,342)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/13/2027	65	3,478,666	53732.41		62,022		36,055		36,055	(25,967)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/14/2026	08/16/2027	19	1,045,028	53732.41		25,603		15,468		15,468	(10,136)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/14/2026	08/13/2027	5	157,468	30046.14		6,346		6,409		6,409	63						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2026	08/17/2027	7,875	1,745,485	221.64		38,750		8,111		8,111	(30,639)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2026	08/17/2027	559	1,409,288	2520.38		31,286		15,761		15,761	(15,526)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2026	08/17/2028	802	2,021,250	2520.38		62,457		38,688		38,688	(23,769)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/17/2026	08/17/2027	4,029	1,287,937	319.65		28,979		9,253		9,253	(19,726)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/17/2026	08/17/2027	5,671	1,490,408	262.82		31,895		15,702		15,702	(16,193)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/17/2026	08/17/2027	1,426	1,589,044	1114.21		33,497		25,871		25,871	(7,626)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/17/2026	08/17/2027	469	548,568	1170.8		15,865		12,513		12,513	(3,352)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/17/2026	08/17/2027	97	121,946	1254.69		2,329		2,334		2,334	5						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/17/2026	08/17/2028	436	546,936	1254.69		39,608		39,322		39,322	(286)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2026	08/15/2031	117	1,215,805	10418.82		173,131		140,799		140,799	(32,332)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2026	08/17/2027	37	388,998	10418.82		13,693		11,832		11,832	(1,861)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/17/2026	08/17/2028	537	406,727	757.35		35,711		26,563		26,563	(9,147)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/17/2026	08/17/2027	718	5,559,262	7745.06		121,850		96,080		96,080	(25,770)						0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	6,380	49,412,367	7745.06		1,551,268		1,394,983		1,394,983	(156,285)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2028	50	390,672	7745.06		8,993		8,588		8,588	(405)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/17/2026	08/17/2027	2,326	18,015,808	7745.06		209,296		197,972		197,972	(11,324)						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/17/2026	08/17/2027	104	808,419	7745.06		48,387		13,762		13,762	(34,625)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/17/2026	08/17/2027	207	1,601,339	7745.06		16,334		14,951		14,951	(1,383)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/17/2026	08/17/2027	1,072	4,142,787	3865.58		72,403		36,595		36,595	(35,808)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2026	08/17/2027	2,607	4,860,927	1864.76		82,632		38,560		38,560	(44,073)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2026	08/17/2028	272	507,522	1864.76		15,632		9,326		9,326	(6,306)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/17/2026	08/17/2027	15	818,911	53459.78		13,402		5,599		5,599	(7,802)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/17/2026	08/17/2027	17	912,767	53459.78		22,272		14,138		14,138	(8,133)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2026	08/18/2027	6,122	1,358,022	221.83		30,148		6,142		6,142	(24,007)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2026	08/18/2027	2,086	529,703	253.9		12,554		5,122		5,122	(7,432)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2026	08/18/2027	335	843,012	2518.87		18,715		9,614		9,614	(9,101)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	3,700	1,181,115	319.18		26,575		8,917		8,917	(17,658)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/18/2026	08/18/2027	7,496	1,965,227	262.17		42,056		22,503		22,503	(19,553)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/18/2026	08/18/2027	2,817	3,129,729	1111.1		65,975		54,887		54,887	(11,087)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/18/2026	08/18/2028	424	470,873	1111.1		13,354		11,659		11,659	(1,695)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/18/2026	08/18/2027	762	889,021	1166.24		25,710		21,863		21,863	(3,848)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2027	3,544	1,135,727	320.49		35,094		56,725		56,725	21,631						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1,170	1,446,514	1236.13		82,041		90,654		90,654	8,613						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2028	612	756,368	1236.13		50,768		54,863		54,863	4,094						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2026	08/18/2027	196	2,004,019	10232.8		96,013		90,590		90,590	(5,423)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2026	08/18/2028	193	1,972,067	10232.8		153,155		142,217		142,217	(10,938)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2026	08/18/2031	192	1,965,735	10232.8		280,117		246,867		246,867	(33,250)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2027	2,319	1,733,792	747.79		64,771		48,366		48,366	(16,405)						0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2028	1,715	1,282,387	747.79		91,329		71,721		71,721	(19,608)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2031	675	504,485	747.79		68,913		53,656		53,656	(15,257)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2027	781	583,850	747.79		20,727		17,016		17,016	(3,711)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/18/2026	08/18/2027	1,825	1,447,314	792.99		59,517		43,689		43,689	(15,829)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/18/2026	08/18/2028	540	427,859	792.99		16,430		13,965		13,965	(2,465)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/18/2026	08/18/2027	423	442,960	1047.65		29,368		24,528		24,528	(4,840)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/18/2026	08/18/2028	609	637,668	1047.65		59,176		51,711		51,711	(7,465)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2026	08/18/2027	702	5,402,138	7691.76		105,827		90,924		90,924	(14,903)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2026	08/18/2027	7,001	53,850,381	7691.76		1,680,069		1,563,884		1,563,884	(116,185)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2026	08/18/2027	3,073	23,637,511	7691.76		299,190		335,656		335,656	36,467						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/18/2026	08/18/2027	350	2,689,750	7691.76		27,704		25,736		25,736	(1,968)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2027	18	526,583	29490.96		10,569		10,800		10,800	231						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/18/2026	08/18/2027	1,262	4,885,683	3870.84		80,910		39,336		39,336	(41,574)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/18/2026	08/18/2027	2,942	5,492,217	1867.1		106,854		47,303		47,303	(59,551)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/18/2026	08/18/2028	514	959,391	1867.1		29,549		17,220		17,220	(12,329)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2027	19	1,035,853	53343.4		15,381		6,792		6,792	(8,589)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2027	40	2,123,738	53343.4		42,184		27,419		27,419	(14,765)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2026	08/18/2027	18	517,898	29490.96		10,254		10,894		10,894	639						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2026	08/19/2027	4,220	938,565	222.42		20,836		3,866		3,866	(16,971)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2026	08/18/2028	2,887	642,188	222.42		19,266		6,347		6,347	(12,919)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2026	08/19/2027	295	744,046	2524.48		16,518		7,972		7,972	(8,546)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2026	08/18/2028	1,138	2,872,341	2524.48		88,755		53,395		53,395	(35,360)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/19/2026	08/19/2027	3,837	1,225,806	319.43		27,581		9,053		9,053	(18,528)						0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/19/2026	08/18/2028	1,173	374,794	319.43		11,619		4,943		4,943	(6,676)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/19/2026	08/19/2027	5,249	1,382,036	263.3		29,576		13,761		13,761	(15,815)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/19/2026	08/18/2028	2,719	715,900	263.3		20,332		11,625		11,625	(8,706)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/19/2026	08/19/2027	6,206	6,901,682	1112.08		145,487		118,492		118,492	(26,995)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/19/2026	08/18/2028	885	983,945	1112.08		27,895		23,986		23,986	(3,909)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/19/2026	08/19/2027	3,329	3,886,737	1167.69		112,404		93,529		93,529	(18,876)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/19/2026	08/18/2028	486	567,003	1167.69		22,107		19,419		19,419	(2,688)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/19/2026	08/19/2027	2,193	2,707,702	1234.94		95,244		103,750		103,750	8,506						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/19/2026	08/18/2028	323	399,460	1234.94		26,005		27,962		27,962	1,957						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2026	08/19/2027	157	1,603,421	10215.03		76,709		73,690		73,690	(3,020)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2026	08/19/2027	44	446,230	10215.03		16,243		15,775		15,775	(468)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2026	08/19/2027	3,384	2,539,556	750.56		110,515		80,118		80,118	(30,397)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2026	08/19/2027	1,470	1,103,484	750.56		27,587		22,116		22,116	(5,471)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/19/2026	08/19/2027	487	387,274	795.66		9,527		7,491		7,491	(2,036)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/19/2026	08/19/2027	582	4,489,442	7707.98		92,961		77,297		77,297	(15,663)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	6,568	50,629,358	7707.98		1,413,393		1,312,556		1,312,556	(100,837)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/19/2026	08/18/2028	192	1,483,187	7707.98		114,644		104,522		104,522	(10,122)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/19/2026	08/19/2027	2,358	18,177,675	7707.98		193,228		213,769		213,769	20,541						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/19/2026	08/19/2027	391	3,017,019	7707.98		31,075		28,667		28,667	(2,408)						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/19/2026	08/19/2027	10	510,017	53463.05		12,750		8,665		8,665	(4,086)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/19/2026	08/19/2027	996	3,872,306	3887.47		68,724		30,149		30,149	(38,575)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/19/2026	08/19/2027	3,826	7,173,525	1874.92		141,809		55,021		55,021	(86,788)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/19/2026	08/18/2028	908	1,702,578	1874.92		50,907		28,121		28,121	(22,786)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2026	08/19/2027	20	1,050,374	53463.05		18,270		7,389		7,389	(10,882)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2026	08/19/2027	37	1,989,275	53463.05		41,627		26,151		26,151	(15,476)						0001

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)
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/19/2026	08/19/2027	18	537,500	29426.02		18,114		19,488		19,488	1,374						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2026	08/20/2027	5,533	1,227,289	221.81		27,246		5,614		5,614	(21,632)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2026	08/18/2028	1,895	420,226	221.81		12,607		4,419		4,419	(8,188)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2026	08/20/2027	2,027	516,421	254.76		12,239		4,518		4,518	(7,721)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2026	08/18/2028	2,624	668,567	254.76		22,130		11,213		11,213	(10,916)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2026	08/20/2027	383	962,634	2513.48		21,370		11,722		11,722	(9,648)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2026	08/18/2028	430	1,079,844	2513.48		33,367		21,753		21,753	(11,615)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/20/2026	08/20/2027	2,264	722,784	319.28		16,263		5,433		5,433	(10,830)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/20/2026	08/18/2028	3,162	1,009,412	319.28		31,292		13,441		13,441	(17,851)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/20/2026	08/20/2027	4,405	1,155,128	262.22		24,720		13,189		13,189	(11,530)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/20/2026	08/18/2028	7,577	1,986,782	262.22		56,226		35,279		35,279	(20,947)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/20/2026	08/20/2027	5,791	6,417,222	1108.2		135,275		120,608		120,608	(14,667)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/20/2026	08/18/2028	3,035	3,362,976	1108.2		95,307		87,174		87,174	(8,132)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/20/2026	08/20/2027	2,401	2,790,426	1161.99		80,727		73,605		73,605	(7,122)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	08/20/2026	08/20/2027	4,269	1,362,049	319.08		42,087		72,396		72,396	30,309						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/20/2027	2,144	2,631,402	1227.14		89,183		101,986		101,986	12,802						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/18/2028	118	144,545	1227.14		10,754		11,991		11,991	1,237						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/20/2027	244	300,013	1227.14		5,700		6,652		6,652	951						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/20/2027	124	1,261,664	10166.64		45,565		44,763		44,763	(802)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/20/2031	38	385,443	10166.64		54,926		50,354		50,354	(4,572)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2026	08/20/2027	1,254	925,950	738.2		29,423		23,587		23,587	(5,836)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2026	08/18/2028	160	118,037	738.2		6,091		4,852		4,852	(1,238)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2026	08/20/2027	1,617	1,193,685	738.2		23,874		21,216		21,216	(2,658)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/20/2027	2,653	2,078,828	783.58		70,580		58,364		58,364	(12,217)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/18/2028	331	259,298	783.58		21,340		18,026		18,026	(3,315)						0001

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)
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/20/2026	08/20/2027	357	371,036	1039.58		24,488		22,111		22,111	(2,378)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2026	08/20/2027	577	4,409,419	7641.16		82,916		77,077		77,077	(5,839)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2026	08/20/2027	5,600	42,793,420	7641.16		1,096,085		1,051,623		1,051,623	(44,461)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2026	08/18/2028	190	1,449,275	7641.16		64,893		63,273		63,273	(1,620)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2026	08/20/2027	2,601	19,877,979	7641.16		210,917		277,609		277,609	66,691						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/20/2027	67	510,484	7641.16		35,734		15,245		15,245	(20,489)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/20/2026	08/20/2027	282	2,154,128	7641.16		22,188		21,050		21,050	(1,137)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/20/2027	871	3,377,444	3878.63		62,214		29,545		29,545	(32,669)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/20/2027	3,556	6,652,174	1870.47		122,728		51,443		51,443	(71,285)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2026	08/18/2028	620	1,160,611	1870.47		34,702		20,102		20,102	(14,600)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/20/2026	08/20/2027	8	425,483	52759.21		4,489		2,699		2,699	(1,790)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/20/2026	08/20/2027	40	2,120,772	52759.21		40,202		28,455		28,455	(11,747)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/20/2026	08/20/2027	14	399,862	29213.16		10,996		12,082		12,082	1,086						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	11,519	2,550,778	221.44		56,627		12,393		12,393	(44,235)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2027	10,045	2,224,323	221.44		49,602		10,934		10,934	(38,669)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/21/2028	2,197	486,457	221.44		14,594		5,331		5,331	(9,263)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/22/2028	2,077	459,908	221.44		13,797		5,046		5,046	(8,751)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2028	4,149	918,702	221.44		27,561		10,094		10,094	(17,467)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	4,404	1,124,112	255.24		26,529		9,260		9,260	(17,269)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2027	1,580	403,346	255.24		9,559		3,354		3,354	(6,205)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/22/2028	4,051	1,033,929	255.24		34,326		16,770		16,770	(17,556)						0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2028	1,792	457,433	255.24		15,187		7,428		7,428	(7,759)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	884	2,223,101	2515.6		49,353		26,431		26,431	(22,922)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2027	632	1,590,758	2515.6		35,315		19,034		19,034	(16,281)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/22/2028	538	1,352,913	2515.6		41,805		26,930		26,930	(14,876)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/21/2026	08/20/2027	9,872	3,150,214	319.11		70,565		24,079		24,079	(46,486)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/21/2026	08/23/2027	5,793	1,848,580	319.11		41,593		14,245		14,245	(27,348)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/21/2026	08/22/2028	1,805	576,147	319.11		17,861		7,784		7,784	(10,076)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/21/2026	08/23/2028	2,492	795,373	319.11		24,736		10,756		10,756	(13,980)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/21/2026	08/20/2027	14,576	3,825,241	262.43		81,860		42,600		42,600	(39,261)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/21/2026	08/23/2027	9,077	2,382,140	262.43		51,216		26,691		26,691	(24,525)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/21/2026	08/22/2028	3,740	981,403	262.43		27,872		17,192		17,192	(10,680)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/21/2026	08/23/2028	3,881	1,018,460	262.43		28,924		17,855		17,855	(11,070)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/20/2027	7,207	7,999,499	1109.99		167,742		143,726		143,726	(24,017)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/23/2027	1,998	2,217,405	1109.99		46,854		40,181		40,181	(6,673)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/21/2028	2,028	2,251,168	1109.99		63,843		56,832		56,832	(7,011)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/22/2028	1,835	2,036,982	1109.99		57,789		51,455		51,455	(6,334)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/23/2028	1,841	2,043,490	1109.99		58,015		51,650		51,650	(6,365)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/20/2027	5,681	6,616,159	1164.62		191,141		167,444		167,444	(23,697)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/23/2027	1,203	1,401,256	1164.62		40,622		35,616		35,616	(5,006)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/21/2028	433	503,900	1164.62		19,652		17,883		17,883	(1,769)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/22/2028	652	759,669	1164.62		29,642		26,977		26,977	(2,665)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/21/2026	08/20/2027	1,599	511,823	320.17		15,815		25,950		25,950	10,135						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/21/2026	08/20/2027	3,830	4,715,561	1231.06		182,917		206,507		206,507	23,590						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/21/2026	08/21/2028	574	706,952	1231.06		58,253		64,788		64,788	6,536						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	188	1,919,915	10191.68		94,797		93,335		93,335	(1,462)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	55	557,665	10191.68		18,905		18,584		18,584	(321)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	3,701	2,754,471	744.18		128,873		101,022		101,022	(27,851)						0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/21/2031	1,667	1,240,669	744.18		169,475		134,604		134,604	(34,872)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	3,555	2,645,700	744.18		66,143		55,956		55,956	(10,186)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	2,356	1,860,488	789.61		60,278		47,455		47,455	(12,824)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/21/2026	08/20/2027	1,205	9,246,851	7674.37		185,046		167,734		167,734	(17,311)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/21/2026	08/23/2027	702	5,387,664	7674.37		110,971		100,531		100,531	(10,440)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	15,460	118,643,856	7674.37		4,052,725		3,826,786		3,826,786	(225,939)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2027	5,856	44,942,396	7674.37		1,482,415		1,393,107		1,393,107	(89,308)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/21/2026	08/21/2028	182	1,395,510	7674.37		136,533		124,031		124,031	(12,502)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	252	1,932,388	7674.37		103,808		99,983		99,983	(3,825)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2028	73	563,796	7674.37		13,074		12,643		12,643	(432)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/21/2026	08/20/2027	5,021	38,531,259	7674.37		487,097		610,501		610,501	123,405						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/21/2026	08/23/2027	2,254	17,294,410	7674.37		181,748		235,030		235,030	53,283						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	137	1,051,679	7674.37		60,690		19,432		19,432	(41,258)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	481	3,690,590	7674.37		38,087		35,584		35,584	(2,503)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2027	171	1,315,497	7674.37		13,563		12,688		12,688	(875)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/20/2027	1,888	7,339,495	3887.42		142,789		63,812		63,812	(78,977)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/21/2026	08/23/2027	717	2,788,748	3887.42		60,610		27,910		27,910	(32,700)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	5,841	10,948,947	1874.51		214,772		83,722		83,722	(131,049)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2027	2,879	5,396,803	1874.51		96,364		38,196		38,196	(58,168)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/21/2026	08/21/2028	874	1,637,655	1874.51		48,966		27,264		27,264	(21,702)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/21/2026	08/22/2028	482	903,587	1874.51		27,017		15,060		15,060	(11,957)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2028	443	830,418	1874.51		24,830		13,857		13,857	(10,973)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	37	1,961,245	53277.01		34,476		15,591		15,591	(18,885)						0001

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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2027	21	1,106,437	53277.01		17,149		7,977		7,977	(9,172)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	69	3,700,195	53277.01		60,449		40,130		40,130	(20,319)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2027	17	880,648	53277.01		21,655		14,137		14,137	(7,518)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	08/21/2026	08/20/2027	15	448,715	29308.86		18,711		20,510		20,510	1,799						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2026	08/24/2027	5,262	1,168,937	222.16		25,950		5,132		5,132	(20,818)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2026	08/24/2027	698	1,756,373	2518.09		38,991		20,477		20,477	(18,515)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2026	08/24/2028	203	511,002	2518.09		15,790		10,007		10,007	(5,783)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/24/2026	08/24/2027	4,189	1,337,484	319.27		30,093		10,173		10,173	(19,920)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	08/24/2026	08/24/2027	6,013	1,575,365	262.02		33,713		18,598		18,598	(15,115)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	08/24/2026	08/24/2027	1,188	1,316,836	1108.46		27,746		24,739		24,739	(3,007)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	08/24/2026	08/24/2028	506	588,633	1162.4		22,933		21,440		21,440	(1,493)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/24/2026	08/24/2027	309	376,591	1219.61		9,264		10,545		10,545	1,281						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/24/2026	08/24/2028	365	444,730	1219.61		36,646		43,090		43,090	6,444						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2026	08/24/2027	73	739,797	10105.9		29,893		31,105		31,105	1,212						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2026	08/24/2028	57	576,973	10105.9		51,524		53,625		53,625	2,101						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2026	08/22/2031	48	482,461	10105.9		68,702		65,309		65,309	(3,393)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/24/2026	08/24/2027	680	502,997	739.74		13,581		10,439		10,439	(3,142)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/24/2026	08/24/2028	496	366,642	739.74		32,191		27,878		27,878	(4,313)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	08/24/2026	08/24/2027	382	2,920,524	7652.86		52,239		51,501		51,501	(738)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	08/24/2026	08/24/2027	4,234	32,399,565	7652.86		1,094,757		1,047,326		1,047,326	(47,432)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/24/2026	08/24/2027	1,632	12,491,584	7652.86		148,650		195,442		195,442	46,793						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/24/2026	08/24/2027	162	1,237,390	7652.86		12,708		12,040		12,040	(668)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	08/24/2026	08/24/2027	1,126	4,387,749	3896.91		80,489		33,223		33,223	(47,266)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/24/2026	08/24/2027	2,447	4,597,021	1878.5		73,467		28,134		28,134	(45,333)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/24/2026	08/24/2028	396	744,587	1878.5		23,082		11,918		11,918	(11,164)						0001

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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/24/2026	08/24/2027	10	521,083	53417.16		11,360		4,693		4,693	(6,667)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/24/2026	08/24/2027	23	1,226,073	53417.16		31,295		20,649		20,649	(10,646)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2026	08/25/2027	7,960	1,773,025	222.74		39,361		7,103		7,103	(32,258)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2026	08/25/2027	2,026	519,609	256.49		12,263		3,709		3,709	(8,553)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2026	08/25/2027	572	1,442,731	2523.51		32,029		15,848		15,848	(16,181)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2026	08/25/2027	2,680	857,543	319.93		19,295		6,129		6,129	(13,166)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2026	08/25/2028	2,051	656,215	319.93		20,343		8,435		8,435	(11,908)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/25/2026	08/25/2027	5,794	1,524,927	263.19		32,633		15,607		15,607	(17,026)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/25/2026	08/25/2028	2,824	743,196	263.19		21,107		12,253		12,253	(8,854)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/25/2026	08/25/2027	2,094	2,324,778	1109.98		48,983		42,255		42,255	(6,728)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/25/2026	08/25/2027	1,804	2,101,085	1164.63		60,742		53,548		53,548	(7,194)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/25/2026	08/25/2027	2,461	3,017,736	1226.21		129,981		150,711		150,711	20,731						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/25/2026	08/25/2028	481	589,467	1226.21		41,599		47,122		47,122	5,523						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/25/2026	08/25/2027	430	527,315	1226.21		10,019		11,711		11,711	1,692						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2026	08/25/2027	55	556,161	10152.54		35,205		36,590		36,590	1,385						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2026	08/25/2028	61	615,788	10152.54		54,990		55,390		55,390	400						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2026	08/25/2031	178	1,810,158	10152.54		257,948		238,662		238,662	(19,285)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2026	08/25/2031	1,479	1,100,106	743.92		150,274		119,594		119,594	(30,680)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2026	08/25/2027	1,707	1,269,973	743.92		25,399		21,514		21,514	(3,885)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/25/2026	08/25/2027	661	5,076,340	7677.28		118,936		105,938		105,938	(12,998)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/25/2026	08/25/2027	6,580	50,513,186	7677.28		1,652,847		1,562,378		1,562,378	(90,469)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/25/2026	08/25/2028	179	1,373,657	7677.28		107,103		99,155		99,155	(7,947)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/25/2026	08/25/2031	70	539,702	7677.28		148,310		134,484		134,484	(13,826)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2026	08/25/2027	2,375	18,237,025	7677.28		235,603		298,275		298,275	62,672						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/25/2026	08/25/2027	360	2,765,257	7677.28		28,510		26,645		26,645	(1,864)						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/25/2026	08/25/2027	7	398,694	53577.4		8,213		5,362		5,362	(2,851)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/25/2026	08/25/2027	14	403,712	29209.23		8,123		8,470		8,470	347						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/25/2026	08/25/2027	1,360	5,283,096	3885.65		92,191		41,589		41,589	(50,603)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2026	08/25/2027	3,230	6,049,386	1872.87		121,832		49,349		49,349	(72,483)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2026	08/25/2028	353	660,489	1872.87		20,475		11,241		11,241	(9,234)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/25/2026	08/25/2027	31	1,644,487	53577.4		26,312		10,918		10,918	(15,394)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/25/2026	08/25/2027	33	1,743,633	53577.4		34,756		21,741		21,741	(13,016)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2026	08/25/2027	61	1,767,774	29209.23		46,104		50,049		50,049	3,945						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2026	08/26/2027	4,178	929,145	222.39		20,627		3,961		3,961	(16,666)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2026	08/25/2028	2,613	581,114	222.39		17,433		5,817		5,817	(11,616)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2026	08/25/2028	1,856	475,074	255.9		15,725		7,336		7,336	(8,389)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2026	08/26/2027	401	1,011,426	2521.41		22,454		11,405		11,405	(11,048)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2026	08/25/2028	143	360,593	2521.41		11,106		6,899		6,899	(4,207)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/26/2026	08/26/2027	2,772	886,246	319.7		19,941		6,497		6,497	(13,443)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/26/2026	08/25/2028	1,614	515,940	319.7		15,994		6,731		6,731	(9,263)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/26/2026	08/26/2027	4,387	1,154,103	263.06		24,698		12,034		12,034	(12,664)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/26/2026	08/25/2028	4,831	1,270,910	263.06		35,967		21,184		21,184	(14,783)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/26/2026	08/26/2027	3,971	4,407,127	1109.93		92,902		80,308		80,308	(12,595)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/26/2026	08/25/2028	1,591	1,765,666	1109.93		50,057		44,723		44,723	(5,334)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/26/2026	08/26/2027	2,357	2,744,825	1164.57		79,380		70,120		70,120	(9,261)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/26/2026	08/26/2027	2,462	787,298	319.73		24,328		40,842		40,842	16,515						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/26/2026	08/25/2028	781	249,706	319.73		11,237		15,167		15,167	3,930						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/26/2026	08/26/2027	2,235	2,740,703	1226.54		123,954		144,941		144,941	20,987						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/26/2026	08/25/2028	421	516,031	1226.54		42,469		48,406		48,406	5,937						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/26/2026	08/26/2027	145	1,477,637	10158.85		66,676		67,355		67,355	679						0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/26/2026	08/25/2028	17	175,745	10158.85		12,337		11,866		11,866	(472)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/26/2026	08/26/2031	79	800,496	10158.85		114,071		105,176		105,176	(8,895)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/26/2026	08/26/2027	53	536,635	10158.85		19,534		19,508		19,508	(25)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	3,268	2,429,232	743.44		95,137		74,487		74,487	(20,650)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/26/2026	08/25/2028	266	197,527	743.44		7,704		5,613		5,613	(2,091)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	661	491,752	743.44		18,441		15,679		15,679	(2,762)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/26/2026	08/26/2027	1,298	1,023,717	788.46		27,048		22,381		22,381	(4,667)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/26/2026	08/25/2028	293	231,307	788.46		10,594		9,164		9,164	(1,429)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/26/2026	08/26/2027	378	394,539	1044.66		26,079		22,706		22,706	(3,373)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/26/2026	08/25/2028	118	122,748	1044.66		11,379		10,187		10,187	(1,191)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/26/2026	08/26/2027	696	5,339,498	7675.7		104,971		95,936		95,936	(9,035)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/26/2026	08/26/2027	6,710	51,506,091	7675.7		1,412,819		1,345,915		1,345,915	(66,903)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/26/2026	08/25/2028	59	456,037	7675.7		32,023		30,886		30,886	(1,137)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/26/2026	08/26/2027	2,575	19,761,320	7675.7		220,974		298,375		298,375	77,400						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/26/2026	08/26/2027	377	2,896,937	7675.7		29,694		27,936		27,936	(1,758)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2026	08/26/2027	750	2,919,287	3890.3		50,296		21,918		21,918	(28,378)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2026	08/26/2027	3,590	6,731,772	1874.92		138,608		54,371		54,371	(84,237)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2026	08/25/2028	714	1,339,317	1874.92		40,313		22,303		22,303	(18,011)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2026	08/26/2027	22	1,173,486	53463.88		17,285		7,543		7,543	(9,742)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2026	08/26/2027	39	2,079,891	53463.88		35,910		23,336		23,336	(12,573)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/27/2026	08/27/2027	3,598	798,510	221.91		17,727		3,696		3,696	(14,031)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/27/2026	08/25/2028	1,944	431,369	221.91		12,941		4,533		4,533	(8,408)						0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/27/2026	08/27/2027	5,157	1,319,224	255.8		31,134		10,352		10,352	(20,781)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/27/2026	08/25/2028	2,138	546,848	255.8		18,101		8,512		8,512	(9,588)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/27/2026	08/27/2027	289	730,217	2522.59		16,211		8,142		8,142	(8,069)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/27/2026	08/25/2028	302	762,778	2522.59		23,494		14,468		14,468	(9,025)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/27/2026	08/27/2027	3,865	1,234,897	319.47		27,785		9,286		9,286	(18,500)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/27/2026	08/25/2028	1,228	392,277	319.47		12,161		5,194		5,194	(6,967)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/27/2026	08/27/2027	5,184	1,367,955	263.89		29,274		12,864		12,864	(16,410)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/27/2026	08/25/2028	1,624	428,633	263.89		12,130		6,662		6,662	(5,468)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/27/2026	08/27/2027	3,576	3,981,037	1113.31		83,880		67,231		67,231	(16,650)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/27/2026	08/25/2028	1,836	2,043,897	1113.31		57,863		49,068		49,068	(8,795)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/27/2026	08/27/2027	2,538	2,968,464	1169.54		85,818		70,196		70,196	(15,623)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/27/2026	08/25/2028	361	421,777	1169.54		16,424		14,215		14,215	(2,209)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/27/2026	08/27/2027	1,052	1,307,789	1243.07		49,627		52,661		52,661	3,034						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/27/2026	08/27/2027	78	798,336	10277.65		27,356		24,354		24,354	(3,001)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/27/2026	08/27/2031	57	582,560	10277.65		83,015		71,345		71,345	(11,669)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	582	438,821	754.13		13,761		9,497		9,497	(4,264)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/27/2026	08/25/2028	941	709,960	754.13		59,902		45,853		45,853	(14,050)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1,273	960,005	754.13		19,200		14,918		14,918	(4,282)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/27/2026	08/27/2027	807	644,362	798.63		28,681		19,672		19,672	(9,009)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/27/2026	08/27/2027	602	4,651,828	7730.99		100,213		82,702		82,702	(17,511)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/27/2026	08/27/2027	5,243	40,530,684	7730.99		1,079,155		987,450		987,450	(91,704)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/27/2026	08/25/2028	163	1,259,603	7730.99		98,067		87,358		87,358	(10,709)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/27/2026	08/27/2031	53	411,133	7730.99		116,647		100,284		100,284	(16,363)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/27/2026	08/27/2027	2,645	20,445,460	7730.99		214,538		252,610		252,610	38,073						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/27/2026	08/27/2027	53	412,498	7730.99		27,472		9,883		9,883	(17,590)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	268	2,072,780	7730.99		20,956		19,523		19,523	(1,433)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/27/2026	08/27/2027	1,111	4,308,613	3878.31		81,283		39,897		39,897	(41,386)						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/27/2026	08/27/2027	2,786	5,206,768	1868.94		92,476		40,711		40,711	(51,765)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/27/2026	08/25/2028	379	708,703	1868.94		21,403		12,573		12,573	(8,830)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/27/2026	08/27/2027	14	747,355	53569.44		10,042		3,814		3,814	(6,228)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/27/2026	08/27/2027	53	2,850,516	53569.44		61,783		39,050		39,050	(22,733)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/27/2026	08/27/2027	16	483,202	29641.56		13,336		13,959		13,959	622						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	16,341	3,607,833	220.78		80,094		19,990		19,990	(60,104)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2027	9,538	2,105,833	220.78		46,960		11,794		11,794	(35,167)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/28/2028	1,710	377,582	220.78		11,327		4,457		4,457	(6,870)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2028	2,230	492,381	220.78		14,771		5,826		5,826	(8,945)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	3,599	916,717	254.69		21,635		8,259		8,259	(13,376)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2027	1,836	467,735	254.69		11,085		4,251		4,251	(6,835)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/28/2028	3,264	831,217	254.69		27,513		14,172		14,172	(13,341)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	1,455	3,660,235	2516.02		80,891		43,959		43,959	(36,932)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2027	407	1,023,458	2516.02		22,721		12,368		12,368	(10,352)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/28/2028	275	692,249	2516.02		21,321		13,807		13,807	(7,514)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/29/2028	316	794,341	2516.02		24,466		15,857		15,857	(8,609)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2028	143	360,000	2516.02		11,088		7,192		7,192	(3,896)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2026	08/27/2027	10,196	3,250,184	318.77		72,804		26,161		26,161	(46,643)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2026	08/30/2027	7,445	2,373,157	318.77		53,396		19,249		19,249	(34,147)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2026	08/28/2028	2,621	835,545	318.77		25,902		11,598		11,598	(14,304)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2026	08/29/2028	3,049	971,839	318.77		30,127		13,502		13,502	(16,625)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2026	08/30/2028	2,721	867,233	318.77		26,884		12,059		12,059	(14,825)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/28/2026	08/27/2027	14,716	3,861,192	262.38		82,630		43,865		43,865	(38,764)						0001

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UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/28/2026	08/30/2027	8,544	2,241,693	262.38		47,972		25,618		25,618	(22,355)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/28/2026	08/28/2028	2,254	591,513	262.38		16,740		10,450		10,450	(6,290)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/28/2026	08/29/2028	3,861	1,013,169	262.38		28,673		17,913		17,913	(10,760)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/28/2026	08/30/2028	3,570	936,696	262.38		26,509		16,573		16,573	(9,935)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/27/2027	8,004	8,900,908	1112.02		187,275		154,857		154,857	(32,418)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/30/2027	1,685	1,873,811	1112.02		39,575		32,743		32,743	(6,832)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/28/2028	3,335	3,709,002	1112.02		105,076		91,057		91,057	(14,019)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/29/2028	1,535	1,707,413	1112.02		48,405		41,943		41,943	(6,462)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/30/2028	945	1,051,190	1112.02		29,812		25,838		25,838	(3,974)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/27/2027	4,896	5,717,332	1167.65		165,059		139,331		139,331	(25,729)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/30/2027	592	691,254	1167.65		20,033		16,920		16,920	(3,112)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/29/2028	815	951,135	1167.65		37,075		32,812		32,812	(4,263)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/28/2026	08/27/2027	1,593	512,762	321.86		15,844		24,248		24,248	8,403						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/27/2027	2,377	2,934,654	1234.82		132,568		147,400		147,400	14,832						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/28/2028	449	554,718	1234.82		45,709		50,097		50,097	4,388						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	119	1,218,328	10221.55		62,018		59,919		59,919	(2,098)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/28/2028	57	580,811	10221.55		51,866		49,780		49,780	(2,086)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	36	370,843	10221.55		13,499		13,029		13,029	(470)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	1,382	1,036,875	750.3		47,513		34,983		34,983	(12,530)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	1,034	775,623	750.3		19,391		15,567		15,567	(3,824)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/27/2027	2,129	1,691,505	794.41		65,790		48,845		48,845	(16,945)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/28/2028	375	297,848	794.41		24,543		19,080		19,080	(5,463)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/27/2027	394	414,167	1050.84		27,459		22,623		22,623	(4,836)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/27/2027	1,197	9,231,772	7711.76		207,672		176,224		176,224	(31,448)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	515	3,968,397	7711.76		70,494		63,532		63,532	(6,962)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/27/2027	15,672	120,860,948	7711.76		3,896,629		3,615,675		3,615,675	(280,954)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	5,856	45,159,344	7711.76		1,366,133		1,268,516		1,268,516	(97,617)						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
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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/28/2028	113	875,135	7711.76		47,345		44,699		44,699	(2,646)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/29/2028	205	1,584,489	7711.76		107,320		97,519		97,519	(9,800)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/30/2028	77	594,112	7711.76		13,902		13,181		13,181	(722)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/28/2026	08/27/2027	4,596	35,442,460	7711.76		410,240		450,086		450,086	39,846						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	1,825	14,070,930	7711.76		134,553		147,854		147,854	13,301						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/27/2027	51	396,590	7711.76		28,911		13,596		13,596	(15,316)						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2027	56	432,008	7711.76		30,370		11,220		11,220	(19,151)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/28/2026	08/27/2027	410	3,165,333	7711.76		32,286		30,068		30,068	(2,218)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/28/2026	08/30/2027	193	1,485,904	7711.76		15,156		14,122		14,122	(1,034)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/27/2027	2,092	8,115,134	3878.63		169,389		81,821		81,821	(87,568)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/28/2026	08/30/2027	760	2,947,338	3878.63		57,426		27,176		27,176	(30,251)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/27/2027	7,900	14,764,163	1868.9		284,754		124,230		124,230	(160,524)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2027	2,732	5,105,333	1868.9		99,147		43,408		43,408	(55,739)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/28/2028	677	1,265,123	1868.9		37,827		22,528		22,528	(15,299)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/29/2028	349	651,742	1868.9		19,487		11,618		11,618	(7,869)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2028	525	980,302	1868.9		29,409		17,495		17,495	(11,914)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/27/2027	43	2,322,956	53559.99		44,057		17,879		17,879	(26,178)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	11	597,930	53559.99		12,975		5,158		5,158	(7,817)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/27/2027	69	3,689,483	53559.99		59,474		38,066		38,066	(21,408)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	19	1,027,052	53559.99		19,675		12,708		12,708	(6,968)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2026	08/31/2027	5,535	1,218,000	220.07		27,040		7,636		7,636	(19,404)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2026	08/31/2027	364	912,711	2508.06		20,262		12,065		12,065	(8,197)						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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2026	08/31/2028	169	423,212	2508.06		13,035		8,957		8,957	(4,078)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2026	08/31/2027	4,485	1,424,708	317.67		31,913		12,860		12,860	(19,054)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	5,936	1,555,976	262.11		33,298		18,412		18,412	(14,886)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2028	2,125	556,949	262.11		15,762		10,083		10,083	(5,679)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/31/2026	08/31/2027	994	1,103,862	1110.23		23,225		20,118		20,118	(3,107)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/31/2026	08/31/2027	595	692,866	1165.03		20,003		17,697		17,697	(2,306)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2026	08/31/2027	370	457,502	1235.75		12,032		12,880		12,880	848						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2026	08/31/2028	221	272,892	1235.75		20,303		21,875		21,875	1,572						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2026	08/31/2028	62	630,547	10222.1		56,308		54,117		54,117	(2,191)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2026	08/29/2031	106	1,082,739	10222.1		154,182		137,145		137,145	(17,037)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2026	08/31/2027	46	472,103	10222.1		16,618		15,989		15,989	(629)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2026	08/31/2027	1,192	887,880	744.8		32,252		24,835		24,835	(7,417)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2026	08/31/2028	622	463,395	744.8		40,686		33,942		33,942	(6,745)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2026	08/31/2027	617	459,896	744.8		16,096		13,521		13,521	(2,575)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/31/2026	08/31/2027	640	4,918,124	7686.14		100,328		91,471		91,471	(8,857)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/31/2026	08/27/2027	424	3,256,345	7686.14		88,833		85,893		85,893	(2,940)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	5,323	40,909,608	7686.14		1,413,695		1,331,905		1,331,905	(81,791)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2028	48	370,173	7686.14		20,099		19,334		19,334	(765)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/31/2026	08/29/2031	99	760,040	7686.14		216,399		188,973		188,973	(27,426)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/31/2026	08/31/2027	1,729	13,292,054	7686.14		154,099		171,484		171,484	17,385						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	222	1,706,566	7686.14		17,475		16,397		16,397	(1,078)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2026	08/31/2027	944	3,651,760	3867.24		72,270		38,021		38,021	(34,249)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2026	08/31/2027	2,115	3,939,397	1862.82		73,998		35,827		35,827	(38,171)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2026	08/31/2028	322	599,597	1862.82		18,048		11,410		11,410	(6,638)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/31/2026	08/31/2027	19	1,036,652	53185.9		15,459		7,525		7,525	(7,934)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	08/31/2026	08/31/2027	27	1,418,788	53185.9		31,105		20,531		20,531	(10,574)						0001

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)
Nasdaq 100 Index Option PTPT UST 4.375% 05/15/36	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2026	08/31/2027	15	453,460	29456.97		18,955		20,379		20,379	1,424						0001
Total Return Options UST 4.375% 05/15/36	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/05/2026	08/06/2027	57,547	5,754,652	100		107,500		60,151		60,151	(47,349)						0001
Total Return Options UST 4.375% 05/15/36	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/05/2026	08/06/2027	49,370	4,838,264	98		39,000		76,383		76,383	37,383						0001
Total Return Options UST 4.375% 05/15/36	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2026	08/13/2027	49,516	4,951,573	100		99,000		56,813		56,813	(42,187)						0001
Total Return Options UST 4.375% 05/15/36	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2026	08/13/2027	42,865	4,200,782	98		34,000		64,725		64,725	30,725						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/19/2026	08/20/2027	57,917	5,791,703	100		113,000		62,182		62,182	(50,818)						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/19/2026	08/20/2027	47,285	4,633,932	98		39,000		72,815		72,815	33,815						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/26/2026	08/27/2027	44,738	4,473,777	100		91,500		49,171		49,171	(42,329)						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/26/2026	08/27/2027	60,539	5,932,788	98		50,000		93,204		93,204	43,204						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2026	09/01/2027	7,754	1,700,596	219.33		37,753		11,956		11,956	(25,797)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2026	09/01/2027	2,268	573,505	252.92		13,535		6,466		6,466	(7,069)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2026	09/01/2027	446	1,115,084	2499.38		24,643		16,211		16,211	(8,432)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2026	09/01/2027	3,332	1,052,768	316		23,582		11,109		11,109	(12,473)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2026	09/01/2028	1,421	449,015	316		13,875		7,427		7,427	(6,447)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2026	09/01/2027	4,405	1,150,929	261.26		24,630		15,079		15,079	(9,551)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/01/2026	09/01/2027	1,219	1,349,009	1106.26		28,383		26,893		26,893	(1,490)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/01/2026	09/01/2028	493	545,118	1106.26		15,405		14,678		14,678	(727)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/01/2026	09/01/2027	1,005	1,164,814	1159.21		33,628		32,583		32,583	(1,045)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/01/2026	09/01/2027	1,659	532,286	320.81		16,448		26,448		26,448	10,001						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/01/2026	09/01/2027	1,566	1,909,186	1218.9		71,227		85,526		85,526	14,300						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/01/2026	09/01/2028	660	804,487	1218.9		52,754		61,622		61,622	8,868						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/01/2026	09/01/2027	299	364,371	1218.9		6,923		8,302		8,302	1,379						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2026	09/01/2027	139	1,413,028	10130.4		63,992		66,559		66,559	2,567						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2026	09/01/2028	73	735,548	10130.4		65,284		66,907		66,907	1,623						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2026	08/29/2031	98	994,901	10130.4		141,674		132,970		132,970	(8,703)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2026	09/01/2028	274	201,212	735.6		10,383		8,415		8,415	(1,968)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2026	08/29/2031	1,230	904,808	735.6		123,506		102,917		102,917	(20,589)						0001

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)
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2026	09/01/2027	877	644,879	735.6		12,898		11,666		11,666	(1,232)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2026	09/01/2028	1,566	1,219,594	778.89		95,796		84,829		84,829	(10,967)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2026	09/01/2027	426	440,778	1034.57		29,047		27,887		27,887	(1,160)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/01/2026	09/01/2027	510	3,893,257	7631.47		81,122		78,278		78,278	(2,844)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2026	09/01/2027	6,364	48,568,792	7631.47		1,602,105		1,572,424		1,572,424	(29,681)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2026	09/01/2028	197	1,501,053	7631.47		129,026		122,267		122,267	(6,759)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2026	09/01/2027	1,610	12,289,241	7631.47		188,577		220,449		220,449	31,872						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2026	09/01/2027	57	435,897	7631.47		20,269		3,948		3,948	(16,321)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/01/2026	09/01/2027	234	1,785,120	7631.47		18,547		17,521		17,521	(1,027)						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/01/2026	09/01/2027	8	438,479	52766.88		8,813		6,560		6,560	(2,254)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/01/2026	09/01/2027	1,654	6,387,461	3861.9		120,425		65,842		65,842	(54,583)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/01/2026	09/01/2027	2,815	5,235,200	1860.05		97,838		49,591		49,591	(48,247)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/01/2026	09/01/2028	270	502,699	1860.05		15,131		9,852		9,852	(5,279)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2026	09/01/2027	27	1,398,430	52766.88		26,693		18,546		18,546	(8,147)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/01/2026	09/01/2027	19	558,766	29077.22		11,304		12,196		12,196	893						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2026	09/01/2028	2,975	652,885	219.48		19,521		8,782		8,782	(10,739)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2026	09/02/2027	200	499,696	2502.99		11,043		7,003		7,003	(4,040)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2026	09/01/2028	222	555,556	2502.99		17,056		12,196		12,196	(4,859)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/02/2026	09/02/2027	1,269	400,263	315.5		8,966		4,427		4,427	(4,539)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/02/2026	09/02/2027	1,755	1,946,225	1108.76		40,929		36,758		36,758	(4,171)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/02/2026	09/02/2027	1,302	1,514,112	1162.88		43,697		40,094		40,094	(3,604)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/02/2026	09/02/2027	1,741	559,894	321.65		17,301		26,841		26,841	9,540						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/02/2026	09/01/2028	623	200,238	321.65		9,011		11,450		11,450	2,439						0001

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)
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/02/2026	09/02/2027	306	373,370	1221.55		12,695		14,474		14,474	1,780						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2026	09/02/2027	36	362,688	10140.39		13,419		13,524		13,524	104						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2026	09/01/2028	24	243,576	10140.39		17,099		16,669		16,669	(430)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/02/2026	09/02/2027	3,993	2,957,192	740.54		105,011		83,949		83,949	(21,062)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/02/2026	09/01/2028	553	409,278	740.54		35,894		31,070		31,070	(4,823)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/02/2026	09/02/2027	1,117	876,715	784.77		40,637		32,635		32,635	(8,003)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/02/2026	09/02/2027	402	418,189	1041.42		27,726		25,003		25,003	(2,723)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/02/2026	09/02/2027	580	4,443,555	7666.6		97,704		90,732		90,732	(6,972)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/02/2026	09/02/2027	3,095	23,726,012	7666.6		673,402		646,562		646,562	(26,840)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/02/2026	09/01/2028	14	110,404	7666.6		10,831		10,409		10,409	(422)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2026	09/02/2027	1,181	9,053,936	7666.6		109,181		126,399		126,399	17,218						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/02/2026	09/02/2027	356	2,733,115	7666.6		28,151		26,472		26,472	(1,679)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/02/2026	09/02/2027	13	364,381	29143.33		9,255		9,442		9,442	186						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2026	09/02/2027	739	2,860,194	3868.33		50,544		26,363		26,363	(24,181)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/02/2026	09/02/2027	1,137	2,117,735	1862.96		46,167		22,203		22,203	(23,964)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/02/2026	09/01/2028	259	482,112	1862.96		14,512		9,171		9,171	(5,341)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/02/2026	09/02/2027	29	1,546,201	53061.95		24,912		12,471		12,471	(12,441)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/02/2026	09/02/2027	33	1,726,462	53061.95		28,928		19,723		19,723	(9,205)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2026	09/03/2027	3,393	747,935	220.44		16,604		4,476		4,476	(12,128)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2026	09/01/2028	1,447	368,382	254.5		12,157		6,402		6,402	(5,755)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2026	09/01/2028	147	369,771	2513.33		11,389		7,544		7,544	(3,845)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/03/2026	09/01/2028	1,255	397,350	316.53		12,278		6,363		6,363	(5,915)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/03/2026	09/03/2027	2,953	774,622	262.33		16,577		8,975		8,975	(7,602)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/03/2026	09/01/2028	1,566	410,932	262.33		11,629		7,311		7,311	(4,318)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/03/2026	09/03/2027	4,740	5,284,094	1114.79		110,966		87,149		87,149	(23,817)						0001

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Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/03/2026	09/01/2028	1,667	1,858,414	1114.79		52,407		43,764		43,764	(8,643)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/03/2026	09/03/2027	4,587	5,374,458	1171.74		154,784		124,023		124,023	(30,762)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	1,136	367,255	323.18		11,348		16,463		16,463	5,115						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/03/2026	09/03/2027	3,100	3,831,081	1235.72		131,593		143,888		143,888	12,295						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2026	09/03/2027	174	1,779,539	10215.51		81,205		78,539		78,539	(2,666)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2026	09/03/2027	3,769	2,833,779	751.93		86,697		61,075		61,075	(25,622)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2026	09/03/2027	827	621,945	751.93		15,549		12,303		12,303	(3,246)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/03/2026	09/03/2027	1,135	907,978	799.93		25,571		19,232		19,232	(6,339)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/03/2026	09/03/2027	617	4,781,170	7747.71		93,374		77,243		77,243	(16,131)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	5,938	46,006,443	7747.71		1,353,925		1,228,461		1,228,461	(125,464)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/03/2026	09/01/2028	118	915,659	7747.71		21,024		20,105		20,105	(919)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2031	130	1,008,104	7747.71		243,860		213,187		213,187	(30,673)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/03/2026	09/03/2027	2,726	21,119,590	7747.71		247,204		234,588		234,588	(12,615)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/03/2026	09/03/2027	265	2,056,425	7747.71		21,119		19,253		19,253	(1,867)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/03/2026	09/03/2027	631	2,445,559	3873.46		42,470		21,647		21,647	(20,822)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/03/2026	09/03/2027	3,119	5,816,769	1865.23		111,132		52,119		52,119	(59,014)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/03/2026	09/01/2028	338	630,213	1865.23		19,158		11,710		11,710	(7,448)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/03/2026	09/03/2027	9	494,952	53686.11		10,874		4,132		4,132	(6,742)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/03/2026	09/03/2027	30	1,615,979	53686.11		26,428		16,473		16,473	(9,955)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/03/2026	09/03/2027	10	301,957	29482.32		8,385		8,864		8,864	478						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	18,263	4,013,083	219.74		89,090		26,705		26,705	(62,386)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/04/2026	09/07/2027	10,664	2,343,365	219.74		52,257		15,792		15,792	(36,465)						0001

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BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2026	09/01/2028	1,802	395,975	219.74		11,840		5,195		5,195	(6,644)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2026	09/06/2028	2,973	653,240	219.74		19,532		8,619		8,619	(10,913)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2026	09/03/2027	6,242	1,588,099	254.43		37,479		15,063		15,063	(22,416)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2026	09/05/2028	3,234	822,780	254.43		27,234		14,437		14,437	(12,797)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2026	09/03/2027	1,209	3,028,493	2505.75		66,930		41,279		41,279	(25,651)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2026	09/07/2027	974	2,440,949	2505.75		54,189		33,516		33,516	(20,673)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2026	09/01/2028	268	670,307	2505.75		20,578		14,432		14,432	(6,146)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2026	09/05/2028	442	1,108,753	2505.75		34,150		23,947		23,947	(10,203)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2026	09/06/2028	369	925,424	2505.75		28,503		20,002		20,002	(8,501)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/04/2026	09/03/2027	12,713	4,028,303	316.87		90,234		39,433		39,433	(50,801)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/04/2026	09/07/2027	4,025	1,275,343	316.87		28,695		12,594		12,594	(16,101)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/04/2026	09/01/2028	1,389	440,149	316.87		13,601		6,903		6,903	(6,698)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/04/2026	09/06/2028	1,826	578,450	316.87		17,932		9,107		9,107	(8,825)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/04/2026	09/07/2028	1,269	402,183	316.87		12,468		6,337		6,337	(6,131)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/04/2026	09/03/2027	21,342	5,595,158	262.17		119,736		66,071		66,071	(53,666)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/04/2026	09/07/2027	6,582	1,725,554	262.17		37,099		20,530		20,530	(16,570)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/04/2026	09/01/2028	3,776	989,847	262.17		27,914		17,839		17,839	(10,075)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/04/2026	09/06/2028	3,688	966,803	262.17		27,361		17,488		17,488	(9,873)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/04/2026	09/03/2027	7,871	8,755,002	1112.34		184,030		152,751		152,751	(31,279)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/04/2026	09/07/2027	505	561,925	1112.34		11,868		9,860		9,860	(2,008)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/04/2026	09/01/2028	1,942	2,160,044	1112.34		61,021		52,890		52,890	(8,132)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/04/2026	09/05/2028	2,914	3,241,474	1112.34		91,799		79,561		79,561	(12,238)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/04/2026	09/06/2028	443	492,418	1112.34		13,955		12,093		12,093	(1,862)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/04/2026	09/03/2027	6,208	7,251,678	1168.14		209,138		177,171		177,171	(31,968)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/04/2026	09/07/2027	482	563,148	1168.14		16,320		13,838		13,838	(2,482)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/04/2026	09/05/2028	979	1,143,652	1168.14		44,557		39,410		39,410	(5,146)						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)
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1,763	568,848	322.73		17,577		26,010		26,010	8,433						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/03/2027	1,486	1,839,559	1238.25		77,344		85,006		85,006	7,662						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/01/2028	422	522,157	1238.25		42,921		46,480		46,480	3,558						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/03/2027	135	1,379,288	10227.99		68,156		65,744		65,744	(2,412)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/01/2028	88	903,097	10227.99		80,466		77,221		77,221	(3,245)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/04/2031	75	768,018	10227.99		109,443		97,056		97,056	(12,387)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/03/2027	38	390,986	10227.99		14,232		13,658		13,658	(574)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	1,966	1,470,479	748.06		66,495		50,587		50,587	(15,908)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/04/2026	09/01/2028	1,191	891,293	748.06		67,325		53,909		53,909	(13,416)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	1,168	873,839	748.06		21,846		17,854		17,854	(3,992)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/03/2027	1,435	1,139,399	794.1		32,631		25,598		25,598	(7,034)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/04/2026	09/03/2027	347	365,208	1051.42		24,213		20,068		20,068	(4,145)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/04/2026	09/01/2028	144	151,723	1051.42		14,050		12,138		12,138	(1,912)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/04/2026	09/03/2027	1,434	11,070,506	7718.6		206,284		178,463		178,463	(27,821)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/04/2026	09/07/2027	504	3,891,668	7718.6		98,202		84,272		84,272	(13,931)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2026	09/03/2027	17,693	136,562,094	7718.6		3,946,521		3,671,684		3,671,684	(274,837)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2026	09/07/2027	4,742	36,602,579	7718.6		1,167,578		1,088,501		1,088,501	(79,076)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2026	09/01/2028	198	1,527,569	7718.6		148,810		133,121		133,121	(15,689)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2026	09/05/2028	110	851,709	7718.6		45,822		43,418		43,418	(2,404)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2026	09/06/2028	152	1,172,839	7718.6		49,963		47,300		47,300	(2,664)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/03/2027	6,994	53,982,575	7718.6		642,782		652,258		652,258	9,477						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/07/2027	1,522	11,747,375	7718.6		132,311		139,647		139,647	7,336						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	127	978,646	7718.6		62,734		22,711		22,711	(40,023)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/03/2027	574	4,433,719	7718.6		44,337		42,045		42,045	(2,292)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/04/2026	09/07/2027	117	900,694	7718.6		9,007		8,548		8,548	(459)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/04/2026	09/03/2027	14	420,157	29544.15		8,500		8,547		8,547	48						0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	09/04/2026	09/03/2027	3,159	12,203,350	3863.64		250,630		140,319		140,319	(110,311)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	09/04/2026	09/07/2027	532	2,056,046	3863.64		40,516		22,452		22,452	(18,064)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/04/2026	09/03/2027	10,016	18,633,198	1860.3		337,526		171,843		171,843	(165,683)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/04/2026	09/07/2027	2,530	4,707,221	1860.3		89,680		45,715		45,715	(43,964)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/04/2026	09/01/2028	440	819,128	1860.3		24,906		16,013		16,013	(8,893)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/04/2026	09/05/2028	1,662	3,092,201	1860.3		94,131		60,694		60,694	(33,437)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/04/2026	09/06/2028	448	833,765	1860.3		25,404		16,382		16,382	(9,022)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/04/2026	09/07/2028	274	509,657	1860.3		15,543		10,024		10,024	(5,519)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/04/2026	09/03/2027	52	2,777,487	53414.25		41,280		18,389		18,389	(22,891)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/04/2026	09/07/2027	13	708,256	53414.25		15,440		6,851		6,851	(8,589)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/04/2026	09/03/2027	74	3,939,024	53414.25		66,957		42,818		42,818	(24,139)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/04/2026	09/07/2027	19	1,032,484	53414.25		24,986		16,514		16,514	(8,472)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	09/04/2026	09/03/2027	13	395,641	29544.15		13,294		14,149		14,149	855						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/08/2026	09/08/2027	6,111	1,339,856	219.25		29,745		9,737		9,737	(20,008)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/08/2026	09/08/2028	2,793	708,778	253.74		23,390		13,153		13,153	(10,237)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/08/2026	09/08/2027	260	648,720	2494.38		14,402		10,057		10,057	(4,344)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/08/2026	09/08/2028	260	648,171	2494.38		19,964		15,186		15,186	(4,778)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	09/08/2026	09/08/2027	5,135	1,626,000	316.62		36,422		16,461		16,461	(19,961)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/08/2026	09/08/2027	7,484	1,958,523	261.68		41,912		24,741		24,741	(17,171)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/08/2026	09/08/2027	2,444	2,710,003	1108.81		55,091		49,756		49,756	(5,336)						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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2026	09/08/2027	1,910	2,221,513	1162.98		63,980		59,206		59,206	(4,774)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2026	09/08/2027	976	1,205,607	1235.75		49,318		54,844		54,844	5,526						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2026	09/08/2027	95	967,177	10216.37		36,610		34,772		34,772	(1,838)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2026	09/08/2028	20	199,648	10216.37		12,578		11,496		11,496	(1,082)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2026	09/08/2027	1,622	1,274,345	785.79		60,844		48,673		48,673	(12,171)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/08/2026	09/08/2028	553	576,186	1041.18		53,470		49,296		49,296	(4,174)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2026	09/08/2027	553	4,240,317	7673.52		92,105		86,292		86,292	(5,813)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	5,654	43,388,420	7673.52		1,308,260		1,263,517		1,263,517	(44,743)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/08/2026	09/08/2027	1,904	14,607,462	7673.52		175,293		202,578		202,578	27,285						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2026	09/08/2027	47	362,799	7673.52		16,301		3,040		3,040	(13,260)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	223	1,714,294	7673.52		17,640		16,570		16,570	(1,070)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2026	09/08/2027	712	2,739,433	3845.22		47,678		30,702		30,702	(16,977)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2026	09/08/2027	2,025	3,746,915	1850.65		75,245		44,668		44,668	(30,577)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2026	09/08/2028	349	645,119	1850.65		19,553		13,994		13,994	(5,558)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2026	09/08/2027	10	529,527	52786.07		11,485		6,575		6,575	(4,910)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2026	09/08/2027	25	1,341,781	52786.07		25,831		17,933		17,933	(7,898)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/09/2027	4,011	877,006	218.64		19,470		6,983		6,983	(12,486)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2028	4,607	1,007,218	218.64		30,116		14,777		14,777	(15,339)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/09/2027	234	580,558	2485.45		12,830		9,876		9,876	(2,954)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2028	230	571,766	2485.45		17,553		14,238		14,238	(3,315)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/09/2026	09/09/2027	2,184	688,439	315.23		15,421		7,907		7,907	(7,514)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/09/2026	09/08/2028	3,194	1,006,772	315.23		31,109		17,535		17,535	(13,574)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/09/2026	09/09/2027	4,389	1,146,627	261.27		24,538		15,212		15,212	(9,326)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/09/2026	09/08/2028	3,204	837,217	261.27		23,610		16,296		16,296	(7,313)						0001

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Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/09/2026	09/09/2027	4,913	5,436,755	1106.55		114,172		108,770		108,770	(5,402)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/09/2026	09/08/2028	352	389,258	1106.55		10,977		10,474		10,474	(503)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/09/2026	09/09/2027	2,525	2,927,915	1159.67		84,324		82,154		82,154	(2,170)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/09/2026	09/08/2028	366	424,036	1159.67		16,410		16,039		16,039	(371)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	09/09/2026	09/09/2027	1,875	606,099	323.21		18,728		27,253		27,253	8,524						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/09/2026	09/09/2027	3,359	4,138,320	1232.06		139,561		155,710		155,710	16,149						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/09/2026	09/08/2028	387	476,251	1232.06		39,195		43,796		43,796	4,601						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/09/2026	09/09/2027	347	427,519	1232.06		8,123		9,227		9,227	1,104						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/09/2027	201	2,051,354	10188.45		95,641		95,386		95,386	(255)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2028	109	1,113,219	10188.45		90,786		88,485		88,485	(2,301)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/09/2031	122	1,241,207	10188.45		176,872		160,719		160,719	(16,153)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/09/2027	33	333,730	10188.45		11,313		11,065		11,065	(249)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/09/2027	2,661	1,955,773	735.03		79,752		68,989		68,989	(10,762)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2028	497	365,112	735.03		32,020		29,120		29,120	(2,900)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2026	09/09/2027	1,980	1,455,384	735.03		36,385		32,985		32,985	(3,400)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/09/2026	09/08/2028	664	517,483	779.14		42,589		37,772		37,772	(4,817)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2026	09/09/2027	886	6,766,434	7636.36		135,856		131,942		131,942	(3,914)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	7,646	58,386,670	7636.36		1,717,665		1,687,147		1,687,147	(30,518)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/09/2026	09/08/2028	278	2,120,345	7636.36		168,238		161,835		161,835	(6,404)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2031	74	567,339	7636.36		160,341		144,518		144,518	(15,823)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2026	09/09/2027	3,603	27,510,725	7636.36		293,959		376,859		376,859	82,901						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/09/2026	09/09/2027	355	2,709,925	7636.36		27,641		26,562		26,562	(1,080)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/09/2026	09/09/2027	1,728	6,622,207	3831.56		130,445		92,660		92,660	(37,785)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/09/2026	09/09/2027	3,421	6,307,145	1843.89		129,257		84,661		84,661	(44,596)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/09/2026	09/08/2028	702	1,294,502	1843.89		39,094		30,014		30,014	(9,080)						0001

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)
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/09/2026	09/09/2027	27	1,406,530	52380.66		23,586		14,973		14,973	(8,613)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/09/2026	09/09/2027	57	2,997,392	52380.66		60,642		44,608		44,608	(16,034)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2026	09/09/2027	34	999,615	29421.55		33,323		35,830		35,830	2,507						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	02/19/2027	311	2,363,000	7591.7		59,808		60,567		60,567	759						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	02/25/2027	228	1,734,000	7591.7		44,078		44,652		44,652	574						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	03/04/2027	195	1,481,000	7591.7		37,884		38,334		38,334	450						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	03/12/2027	421	3,197,000	7591.7		82,227		83,224		83,224	998						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	03/19/2027	472	3,584,000	7591.7		92,646		93,742		93,742	1,096						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	03/25/2027	305	2,313,000	7591.7		60,138		60,734		60,734	596						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	04/08/2027	185	1,406,000	7591.7		36,851		37,188		37,188	337						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	04/09/2027	275	2,091,000	7591.7		54,868		55,331		55,331	463						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	04/16/2027	338	2,568,000	7591.7		86,660		86,048		86,048	(612)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	04/21/2027	235	1,784,000	7591.7		47,133		47,451		47,451	318						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	04/22/2027	225	1,710,000	7591.7		45,212		45,502		45,502	289						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	04/23/2027	473	3,594,000	7591.7		113,285		112,797		112,797	(488)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	04/30/2027	619	4,696,000	7591.7		136,050		135,932		135,932	(119)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	05/07/2027	462	3,504,000	7591.7		106,014		105,730		105,730	(284)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	05/10/2027	208	1,578,000	7591.7		42,133		42,292		42,292	160						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	05/14/2027	613	4,650,000	7591.7		124,295		124,819		124,819	525						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	05/17/2027	156	1,186,000	7591.7		31,714		31,872		31,872	158						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	05/20/2027	257	1,952,000	7591.7		52,236		52,516		52,516	281						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	05/21/2027	449	3,408,000	7591.7		105,626		105,450		105,450	(176)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	05/24/2027	159	1,210,000	7591.7		32,440		32,602		32,602	162						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/10/2026	05/26/2027	184	1,394,000	7591.7		41,011		41,164		41,164	152						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/10/2026	09/10/2027	4,024	873,331	217.01		19,388		8,760		8,760	(10,628)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2028	1,566	392,852	250.81		12,925		9,057		9,057	(3,868)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/10/2026	09/10/2027	180	444,468	2475.23		9,823		8,381		8,381	(1,442)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2028	170	420,437	2475.23		12,865		11,214		11,214	(1,651)						0001

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)
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/10/2026	09/10/2027	2,223	694,910	312.56		15,566		10,046		10,046	(5,520)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/10/2026	09/10/2027	4,742	1,231,308	259.66		26,350		19,613		19,613	(6,737)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/10/2026	09/10/2027	4,017	4,431,298	1103.25		93,146		95,284		95,284	2,138						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/10/2026	09/08/2028	2,321	2,560,641	1103.25		72,184		72,459		72,459	274						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/10/2026	09/10/2027	2,314	2,672,584	1154.83		77,104		80,688		80,688	3,583						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/10/2026	09/10/2027	485	591,037	1217.84		14,540		16,578		16,578	2,038						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/10/2026	09/08/2028	137	166,679	1217.84		10,834		12,466		12,466	1,632						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2028	57	575,762	10072.23		51,300		55,247		55,247	3,946						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/10/2026	09/10/2027	41	408,765	10072.23		14,389		14,923		14,923	534						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/10/2026	09/10/2027	543	394,964	727.85		13,429		12,118		12,118	(1,311)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/10/2026	09/08/2028	186	135,315	727.85		10,636		9,937		9,937	(698)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/10/2026	09/10/2027	791	609,386	770.81		33,372		31,119		31,119	(2,253)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/10/2026	09/10/2027	481	3,648,482	7591.7		79,474		81,020		81,020	1,546						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/10/2026	09/10/2027	4,580	34,766,446	7591.7		1,008,260		1,012,494		1,012,494	4,234						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/10/2026	09/08/2028	141	1,071,659	7591.7		99,209		95,587		95,587	(3,622)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/10/2026	09/10/2027	2,256	17,125,017	7591.7		209,920		267,835		267,835	57,915						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/10/2026	09/10/2027	118	893,976	7591.7		61,327		27,783		27,783	(33,543)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/10/2026	09/10/2027	162	1,231,034	7591.7		12,680		12,256		12,256	(424)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/10/2026	09/10/2027	428	1,633,691	3820.75		29,899		22,130		22,130	(7,769)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/10/2026	09/10/2027	2,506	4,607,968	1838.49		89,519		63,369		63,369	(26,150)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/10/2026	09/08/2028	301	552,741	1838.49		16,638		13,505		13,505	(3,133)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/10/2026	09/10/2027	12	616,613	52064.1		8,005		5,553		5,553	(2,453)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/10/2026	09/10/2027	31	1,593,983	52064.1		27,712		20,960		20,960	(6,752)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2026	09/10/2027	12,201	2,642,693	216.6		58,404		28,022		28,022	(30,381)						0001

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)
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2026	09/13/2027	5,285	1,144,729	216.6		25,413		12,222		12,222	(13,191)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2026	09/12/2028	1,642	355,592	216.6		10,597		6,309		6,309	(4,287)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2026	09/13/2028	2,063	446,762	216.6		13,314		7,934		7,934	(5,380)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2026	09/10/2027	6,748	1,696,336	251.39		39,864		23,184		23,184	(16,680)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2026	09/11/2028	3,398	854,342	251.39		28,108		18,935		18,935	(9,173)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2026	09/10/2027	1,169	2,900,759	2481.64		64,107		51,341		51,341	(12,766)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2026	09/13/2027	454	1,127,616	2481.64		25,033		20,043		20,043	(4,990)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2026	09/11/2028	201	499,277	2481.64		15,278		12,782		12,782	(2,496)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2026	09/12/2028	356	884,111	2481.64		27,054		22,649		22,649	(4,405)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2026	09/13/2028	180	445,707	2481.64		13,683		11,425		11,425	(2,258)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/11/2026	09/10/2027	8,380	2,617,053	312.3		58,622		38,658		38,658	(19,964)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/11/2026	09/13/2027	4,398	1,373,389	312.3		30,901		20,379		20,379	(10,522)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/11/2026	09/12/2028	3,401	1,062,207	312.3		32,716		22,031		22,031	(10,685)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/11/2026	09/13/2028	2,610	815,053	312.3		25,185		16,914		16,914	(8,271)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/11/2026	09/10/2027	11,034	2,868,586	259.98		61,101		44,117		44,117	(16,984)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/11/2026	09/13/2027	8,729	2,269,307	259.98		48,563		35,052		35,052	(13,511)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/11/2026	09/11/2028	2,180	566,639	259.98		15,923		12,225		12,225	(3,698)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/11/2026	09/12/2028	3,929	1,021,473	259.98		28,806		22,050		22,050	(6,755)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/11/2026	09/13/2028	3,439	894,044	259.98		25,212		19,311		19,311	(5,901)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2026	09/10/2027	8,176	9,057,475	1107.81		190,026		176,512		176,512	(13,514)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2026	09/13/2027	1,988	2,202,720	1107.81		46,367		43,088		43,088	(3,279)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2026	09/11/2028	1,466	1,623,641	1107.81		45,754		42,918		42,918	(2,836)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2026	09/12/2028	3,794	4,203,426	1107.81		118,537		111,170		111,170	(7,367)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2026	09/13/2028	1,585	1,756,257	1107.81		49,562		46,474		46,474	(3,088)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2026	09/10/2027	3,629	4,215,470	1161.52		121,363		115,168		115,168	(6,195)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2026	09/13/2027	970	1,126,496	1161.52		32,556		30,894		30,894	(1,662)						0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2026	09/11/2028	429	498,756	1161.52		19,337		18,527		18,527	(810)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2026	09/12/2028	406	471,830	1161.52		18,298		17,536		17,536	(761)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1,562	509,010	325.9		15,728		20,265		20,265	4,537						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/11/2026	09/11/2028	430	140,108	325.9		6,305		6,977		6,977	672						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/11/2026	09/10/2027	2,713	3,336,749	1229.85		129,691		147,653		147,653	17,962						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2026	09/10/2027	93	947,443	10141.74		46,100		48,152		48,152	2,052						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2026	09/11/2031	58	587,177	10141.74		83,673		78,160		78,160	(5,513)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	3,058	2,257,862	738.31		88,231		73,658		73,658	(14,574)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1,153	851,491	738.31		21,287		18,802		18,802	(2,485)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/11/2026	09/10/2027	1,303	1,017,795	781.1		25,038		22,100		22,100	(2,938)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/11/2026	09/10/2027	1,278	9,784,557	7656.98		181,455		171,724		171,724	(9,731)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/11/2026	09/13/2027	526	4,024,659	7656.98		90,190		85,524		85,524	(4,666)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/11/2026	09/10/2027	11,902	91,135,888	7656.98		2,692,434		2,593,447		2,593,447	(98,988)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/11/2026	09/13/2027	5,477	41,937,059	7656.98		1,256,395		1,209,928		1,209,928	(46,468)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/11/2026	09/11/2028	223	1,707,724	7656.98		196,390		182,913		182,913	(13,477)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/11/2026	09/12/2028	200	1,530,673	7656.98		49,018		46,750		46,750	(2,267)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2026	09/10/2027	4,343	33,256,097	7656.98		401,233		464,509		464,509	63,276						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2026	09/13/2027	2,160	16,536,775	7656.98		178,802		214,037		214,037	35,235						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	440	3,365,709	7656.98		34,330		32,744		32,744	(1,586)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/11/2026	09/13/2027	135	1,037,359	7656.98		10,581		10,095		10,095	(486)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/11/2026	09/10/2027	2,602	9,954,513	3825.31		211,522		151,759		151,759	(59,762)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/11/2026	09/13/2027	833	3,185,346	3825.31		64,392		45,978		45,978	(18,415)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2026	09/10/2027	6,744	12,412,731	1840.49		230,116		158,633		158,633	(71,483)						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/11/2026	09/13/2027	2,376	4,372,518	1840.49		76,115		52,480		52,480	(23,635)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/11/2026	09/11/2028	296	544,333	1840.49		16,548		13,078		13,078	(3,470)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/11/2026	09/12/2028	373	686,263	1840.49		20,794		16,502		16,502	(4,292)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/11/2026	09/13/2028	488	898,268	1840.49		27,397		21,618		21,618	(5,779)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/11/2026	09/10/2027	57	3,020,722	52573.29		51,292		31,301		31,301	(19,991)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/11/2026	09/13/2027	7	366,578	52573.29		4,549		2,917		2,917	(1,632)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/11/2026	09/10/2027	58	3,043,614	52573.29		46,699		33,995		33,995	(12,704)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/11/2026	09/13/2027	18	945,010	52573.29		23,597		17,091		17,091	(6,505)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/14/2026	09/14/2027	578	4,405,440	7619.98		94,518		94,151		94,151	(367)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/14/2026	09/14/2027	4,155	31,662,804	7619.98		940,983		926,224		926,224	(14,759)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/14/2026	09/14/2028	43	330,342	7619.98		27,617		26,720		26,720	(896)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	09/14/2026	09/14/2027	1,937	14,756,416	7619.98		212,374		244,386		244,386	32,011						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/14/2026	09/14/2027	75	573,671	7619.98		5,834		5,657		5,657	(177)						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/14/2026	09/14/2027	7	348,247	52421.2		7,045		5,444		5,444	(1,601)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/14/2026	09/14/2027	867	3,325,785	3834.4		63,458		42,983		42,983	(20,476)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/14/2026	09/14/2027	1,497	2,760,065	1844.29		59,975		39,403		39,403	(20,572)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/14/2026	09/14/2028	273	503,419	1844.29		15,180		11,688		11,688	(3,492)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	15	812,293	52421.2		13,862		8,833		8,833	(5,029)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	27	1,410,966	52421.2		29,618		22,037		22,037	(7,581)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	8	230,464	29127.16		4,655		4,996		4,996	340						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/14/2026	09/14/2027	7,119	1,541,693	216.57		34,071		16,564		16,564	(17,507)						0001

SCHEDULE DB - PART A - SECTION 1

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

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2026	09/14/2027	365	904,740	2480.31		19,995		16,317		16,317	(3,677)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/14/2026	09/14/2027	8,015	2,495,238	311.32		55,893		40,158		40,158	(15,736)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/14/2026	09/14/2028	1,370	426,396	311.32		13,133		9,363		9,363	(3,770)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/14/2026	09/14/2027	8,621	2,239,667	259.79		47,705		35,386		35,386	(12,319)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/14/2026	09/14/2028	1,436	373,049	259.79		10,483		8,183		8,183	(2,300)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/14/2026	09/14/2027	1,290	1,425,742	1105.11		29,941		29,600		29,600	(341)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/14/2026	09/14/2027	2,288	2,648,612	1157.57		76,307		77,150		77,150	843						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2027	506	615,751	1217.07		11,761		13,358		13,358	1,597						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2028	948	1,154,297	1217.07		76,704		90,475		90,475	13,771						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2026	09/14/2028	88	888,904	10094		79,108		83,849		83,849	4,740						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2026	09/12/2031	73	738,707	10094		105,192		101,083		101,083	(4,109)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/14/2026	09/14/2028	739	541,616	732.97		47,554		44,080		44,080	(3,474)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/14/2026	09/12/2031	497	364,266	732.97		49,722		42,104		42,104	(7,618)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2026	09/15/2027	5,500	1,187,781	215.95		26,250		13,884		13,884	(12,366)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2026	09/15/2027	359	888,733	2473.75		19,641		17,113		17,113	(2,528)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/15/2026	09/15/2027	2,749	850,869	309.54		19,059		15,778		15,778	(3,281)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2026	09/15/2027	5,997	1,553,255	259.01		33,084		26,732		26,732	(6,352)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/15/2026	09/15/2027	2,510	2,768,176	1102.65		57,855		60,617		60,617	2,762						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/15/2026	09/15/2028	388	427,913	1102.65		11,982		12,261		12,261	280						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/15/2026	09/15/2027	2,594	2,993,305	1153.97		85,908		92,031		92,031	6,123						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	3,459	1,129,034	326.43		34,887		44,053		44,053	9,166						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/15/2026	09/15/2027	1,601	1,934,021	1208.21		81,145		106,657		106,657	25,512						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/15/2026	09/15/2028	459	554,603	1208.21		45,699		57,179		57,179	11,479						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2026	09/15/2027	201	2,015,607	10049.25		84,063		93,309		93,309	9,245						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2026	09/15/2028	82	825,810	10049.25		73,745		80,813		80,813	7,068						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2026	09/15/2027	44	443,810	10049.25		15,622		16,357		16,357	735						0001

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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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	2,136	1,557,166	728.85		59,653		54,973		54,973	(4,680)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	910	663,130	728.85		23,210		22,024		22,024	(1,186)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/15/2026	09/15/2027	1,294	991,395	765.97		38,231		37,773		37,773	(458)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/15/2026	09/15/2027	488	498,981	1023.49		33,082		35,181		35,181	2,099						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/15/2026	09/15/2027	882	6,689,285	7585.73		126,615		131,245		131,245	4,630						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	5,492	41,661,907	7585.73		1,307,220		1,314,100		1,314,100	6,880						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2028	48	360,467	7585.73		53,609		51,753		51,753	(1,856)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2031	89	675,000	7585.73		138,254		129,038		129,038	(9,215)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/15/2026	09/15/2027	2,218	16,827,050	7585.73		221,345		273,605		273,605	52,261						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	326	2,470,279	7585.73		25,271		24,642		24,642	(629)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	12	333,708	28937.84		6,724		7,118		7,118	394						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/15/2026	09/15/2027	1,376	5,267,604	3829.12		94,500		66,773		66,773	(27,727)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/15/2026	09/15/2027	2,801	5,159,075	1841.56		103,656		71,028		71,028	(32,628)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/15/2026	09/15/2028	339	624,153	1841.56		18,974		14,892		14,892	(4,083)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2026	09/15/2027	16	818,159	52093.11		14,305		10,108		10,108	(4,197)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2026	09/15/2027	40	2,106,081	52093.11		40,539		31,156		31,156	(9,383)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2026	09/15/2027	20	564,290	28937.84		11,512		12,435		12,435	924						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	4,023	867,507	215.62		19,172		10,607		10,607	(8,565)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2026	09/15/2028	3,138	676,549	215.62		20,094		13,122		13,122	(6,972)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	2,205	550,286	249.54		12,987		9,253		9,253	(3,734)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	267	657,768	2467.53		14,537		13,460		13,460	(1,076)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2026	09/15/2028	333	821,164	2467.53		25,128		23,139		23,139	(1,988)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/16/2026	09/16/2027	3,434	1,064,732	310.08		23,850		18,955		18,955	(4,895)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/16/2026	09/16/2027	5,776	1,494,798	258.78		31,839		26,396		26,396	(5,443)						0001

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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)
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/16/2026	09/15/2028	2,764	715,344	258.78		20,101		16,948		16,948	(3,153)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/16/2026	09/16/2027	4,376	4,815,037	1100.24		101,116		110,987		110,987	9,872						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/16/2026	09/15/2028	1,323	1,455,476	1100.24		40,753		43,238		43,238	2,484						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/16/2026	09/16/2027	2,215	2,548,532	1150.45		73,398		82,533		82,533	9,135						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/16/2026	09/16/2027	1,547	503,002	325.1		15,543		20,888		20,888	5,345						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2026	09/16/2027	1,962	2,370,694	1208.14		95,395		123,320		123,320	27,924						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2026	09/16/2027	347	419,231	1208.14		7,965		9,879		9,879	1,914						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2026	09/16/2027	116	1,164,437	10050.1		61,460		70,292		70,292	8,832						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2026	09/15/2028	55	553,739	10050.1		49,394		54,157		54,157	4,763						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2026	09/16/2031	163	1,637,901	10050.1		233,401		229,942		229,942	(3,459)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	2,222	1,608,172	723.77		78,792		80,169		80,169	1,377						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2031	1,037	750,891	723.77		102,572		92,652		92,652	(9,920)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	1,122	811,708	723.77		20,293		19,994		19,994	(299)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2026	09/16/2027	1,960	1,490,046	760.2		44,271		44,928		44,928	657						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/16/2026	09/16/2027	590	4,458,803	7551.81		87,323		93,414		93,414	6,091						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	7,334	55,384,968	7551.81		1,601,527		1,638,049		1,638,049	36,523						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	09/15/2028	101	763,197	7551.81		43,360		42,928		42,928	(433)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/16/2026	09/16/2027	3,124	23,592,176	7551.81		292,813		378,783		378,783	85,970						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	120	905,021	7551.81		52,807		21,696		21,696	(31,111)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/16/2026	09/16/2027	365	2,758,879	7551.81		28,416		27,821		27,821	(596)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/16/2026	09/16/2027	953	3,636,747	3815.87		67,823		52,517		52,517	(15,306)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2026	09/16/2027	5,084	9,328,242	1835		189,439		143,594		143,594	(45,845)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2026	09/15/2028	379	695,294	1835		21,346		17,664		17,664	(3,681)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	22	1,142,782	51461.9		21,208		16,954		16,954	(4,254)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	31	1,587,288	51461.9		40,398		33,542		33,542	(6,856)						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)
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/16/2026	09/16/2027	29	847,143	28945.06		27,062		29,294		29,294	2,232						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2026	09/17/2027	3,592	777,177	216.37		17,176		8,633		8,633	(8,543)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2026	09/15/2028	3,088	775,254	251.09		25,428		17,618		17,618	(7,810)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2026	09/17/2027	489	1,212,008	2478.28		26,785		22,391		22,391	(4,394)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2026	09/15/2028	728	1,803,194	2478.28		54,997		47,332		47,332	(7,666)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/17/2026	09/17/2027	2,440	758,528	310.89		16,991		12,686		12,686	(4,305)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/17/2026	09/15/2028	1,821	566,011	310.89		17,377		12,740		12,740	(4,636)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/17/2026	09/17/2027	4,387	1,142,077	260.33		24,326		17,069		17,069	(7,257)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/17/2026	09/15/2028	2,311	601,502	260.33		16,902		12,661		12,661	(4,241)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/17/2026	09/17/2027	4,405	4,873,127	1106.37		101,848		98,823		98,823	(3,025)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/17/2026	09/15/2028	5,116	5,660,659	1106.37		158,498		153,303		153,303	(5,196)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/17/2026	09/17/2027	3,691	4,279,436	1159.44		122,820		121,675		121,675	(1,145)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/17/2026	09/17/2027	1,653	2,035,498	1231.11		115,093		134,495		134,495	19,402						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2026	09/17/2027	37	372,976	10121.8		17,194		17,940		17,940	746						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2026	09/15/2028	35	351,635	10121.8		24,685		24,413		24,413	(272)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2026	09/15/2028	780	573,703	735.22		50,314		45,874		45,874	(4,440)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2026	09/17/2027	558	410,317	735.22		8,206		7,412		7,412	(794)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/17/2026	09/17/2027	1,907	1,476,993	774.32		91,278		82,579		82,579	(8,699)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/17/2026	09/17/2027	459	3,506,593	7637.76		60,685		59,153		59,153	(1,532)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/17/2026	09/17/2027	5,369	41,004,399	7637.76		1,179,178		1,148,455		1,148,455	(30,723)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/17/2026	09/15/2028	287	2,194,269	7637.76		107,215		103,966		103,966	(3,249)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/17/2026	09/17/2027	2,022	15,442,311	7637.76		161,988		195,117		195,117	33,129						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/17/2026	09/17/2027	211	1,611,651	7637.76		16,439		15,797		15,797	(642)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/17/2026	09/17/2027	1,316	5,028,268	3821		102,353		76,294		76,294	(26,058)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/17/2026	09/17/2027	2,981	5,476,470	1837.27		105,322		76,933		76,933	(28,389)						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/17/2026	09/15/2028	710	1,304,647	1837.27		39,400		32,436		32,436	(6,964)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/17/2026	09/17/2027	19	965,737	51778.04		15,282		11,672		11,672	(3,610)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/17/2026	09/17/2027	37	1,933,944	51778.04		34,569		27,034		27,034	(7,535)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/17/2026	09/17/2027	14	400,431	29446.98		7,953		8,423		8,423	471						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	15,356	3,310,892	215.61		73,171		40,618		40,618	(32,553)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/20/2027	7,359	1,586,763	215.61		35,226		19,585		19,585	(15,641)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/19/2028	4,456	960,677	215.61		28,532		18,709		18,709	(9,823)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	7,273	1,820,237	250.26		42,776		28,460		28,460	(14,316)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/19/2028	3,012	753,905	250.26		24,728		18,238		18,238	(6,490)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	2,527	6,260,034	2477.31		137,721		116,750		116,750	(20,971)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/20/2027	534	1,322,599	2477.31		29,229		24,765		24,765	(4,464)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/18/2028	458	1,134,634	2477.31		34,606		30,030		30,030	(4,576)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/19/2028	564	1,397,263	2477.31		42,617		37,004		37,004	(5,613)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/20/2028	527	1,305,929	2477.31		39,961		34,606		34,606	(5,355)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/18/2026	09/17/2027	24,822	7,700,919	310.24		171,730		135,561		135,561	(36,169)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/18/2026	09/19/2028	2,474	767,459	310.24		23,638		17,950		17,950	(5,688)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/18/2026	09/20/2028	5,569	1,727,634	310.24		53,211		40,427		40,427	(12,784)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/18/2026	09/17/2027	14,810	3,849,100	259.9		81,986		60,315		60,315	(21,670)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/18/2026	09/20/2027	6,533	1,697,804	259.9		36,333		26,717		26,717	(9,616)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/18/2026	09/19/2028	3,335	866,661	259.9		24,353		18,901		18,901	(5,452)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/18/2026	09/20/2028	3,869	1,005,460	259.9		28,253		21,941		21,941	(6,313)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/18/2026	09/17/2027	6,808	7,536,457	1106.92		157,889		151,035		151,035	(6,854)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/18/2026	09/20/2027	1,372	1,518,588	1106.92		31,936		30,543		30,543	(1,393)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/18/2026	09/18/2028	1,569	1,736,815	1106.92		48,752		46,717		46,717	(2,036)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/18/2026	09/19/2028	1,442	1,596,184	1106.92		44,821		42,957		42,957	(1,864)						0001

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)
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/18/2026	09/20/2028	1,005	1,112,880	1106.92		31,272		29,966		29,966	(1,306)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/18/2026	09/17/2027	5,773	6,697,816	1160.25		192,562		188,151		188,151	(4,411)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/18/2026	09/20/2027	1,068	1,239,505	1160.25		35,772		34,947		34,947	(825)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/18/2026	09/18/2028	673	781,133	1160.25		30,160		29,524		29,524	(636)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/18/2026	09/20/2028	372	431,436	1160.25		16,675		16,324		16,324	(351)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	09/18/2026	09/17/2027	2,031	666,508	328.18		20,595		23,991		23,991	3,395						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2026	09/17/2027	2,298	2,842,070	1237		106,854		117,356		117,356	10,502						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	193	1,962,021	10149.97		90,956		94,359		94,359	3,403						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/18/2031	51	516,679	10149.97		73,627		68,540		68,540	(5,087)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	3,036	2,236,911	736.9		87,691		74,423		74,423	(13,267)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/18/2028	309	227,936	736.9		15,910		13,509		13,509	(2,401)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	2,041	1,503,660	736.9		52,628		46,918		46,918	(5,710)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2026	09/17/2027	2,498	1,935,626	774.8		59,374		54,269		54,269	(5,106)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/18/2026	09/17/2027	1,285	9,831,616	7650.5		205,283		198,703		198,703	(6,580)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/18/2026	09/20/2027	760	5,816,534	7650.5		121,450		118,461		118,461	(2,988)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2026	09/17/2027	14,627	111,903,090	7650.5		3,642,087		3,527,273		3,527,273	(114,813)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2026	09/20/2027	5,615	42,959,812	7650.5		1,201,564		1,167,982		1,167,982	(33,582)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2026	09/18/2028	171	1,308,872	7650.5		118,346		111,608		111,608	(6,738)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2026	09/19/2028	166	1,270,525	7650.5		92,567		86,644		86,644	(5,922)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2026	09/18/2031	33	254,637	7650.5		73,542		64,695		64,695	(8,847)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2026	09/17/2027	5,230	40,008,928	7650.5		491,386		562,095		562,095	70,709						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2026	09/20/2027	2,237	17,117,407	7650.5		188,325		222,993		222,993	34,669						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	51	393,533	7650.5		25,580		11,980		11,980	(13,599)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/18/2026	09/17/2027	726	5,554,703	7650.5		56,714		54,200		54,200	(2,514)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/18/2026	09/20/2027	133	1,014,219	7650.5		10,345		9,899		9,899	(446)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2026	09/17/2027	2,701	10,291,052	3810.74		228,250		181,040		181,040	(47,209)						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2026	09/20/2027	1,208	4,604,008	3810.74		109,497		87,248		87,248	(22,249)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2026	09/17/2027	7,019	12,859,254	1832.13		246,352		193,143		193,143	(53,209)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2026	09/20/2027	3,961	7,256,821	1832.13		142,453		112,495		112,495	(29,959)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2026	09/18/2028	783	1,435,213	1832.13		42,769		37,552		37,552	(5,217)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2026	09/19/2028	705	1,292,036	1832.13		38,503		33,832		33,832	(4,671)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2026	09/20/2028	659	1,207,887	1832.13		35,995		31,653		31,653	(4,342)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/18/2026	09/17/2027	30	1,535,254	51682.64		24,760		19,395		19,395	(5,365)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/18/2026	09/20/2027	39	2,003,180	51682.64		36,860		28,910		28,910	(7,950)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/18/2026	09/17/2027	65	3,368,189	51682.64		57,794		46,593		46,593	(11,200)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/18/2026	09/20/2027	40	2,085,175	51682.64		45,041		37,014		37,014	(8,027)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/18/2026	09/17/2027	13	377,643	29644.17		15,974		16,619		16,619	645						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2026	09/21/2027	4,840	1,044,293	215.77		23,079		12,652		12,652	(10,427)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2026	09/21/2027	513	1,278,054	2490.65		28,245		21,006		21,006	(7,239)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2026	09/21/2028	395	983,092	2490.65		29,984		23,839		23,839	(6,146)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/21/2026	09/21/2027	6,029	1,573,810	261.03		33,522		21,887		21,887	(11,636)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/21/2026	09/21/2028	3,769	983,853	261.03		27,646		19,687		19,687	(7,959)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2026	09/21/2027	1,497	1,668,976	1114.84		34,882		28,235		28,235	(6,647)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2026	09/21/2028	435	485,502	1114.84		13,594		11,567		11,567	(2,027)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2028	621	205,478	330.72		9,247		8,698		8,698	(549)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/21/2026	09/21/2028	310	392,406	1267.22		32,334		30,727		30,727	(1,607)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2026	09/19/2031	38	386,800	10309.3		55,080		47,022		47,022	(8,058)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/21/2026	09/21/2027	517	4,015,143	7764.7		91,465		76,376		76,376	(15,089)						0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/21/2026	09/21/2027	5,582	43,342,375	7764.7		1,358,790		1,226,939		1,226,939	(131,851)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/21/2026	09/21/2028	42	323,855	7764.7		16,452		15,488		15,488	(964)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/21/2026	09/19/2031	46	360,000	7764.7		71,532		65,514		65,514	(6,018)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2026	09/21/2027	1,929	14,977,211	7764.7		183,199		183,801		183,801	601						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	215	1,666,758	7764.7		16,868		15,554		15,554	(1,313)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/21/2026	09/21/2027	1,611	6,130,705	3806.56		130,795		108,015		108,015	(22,780)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2026	09/21/2027	2,529	4,626,802	1829.51		89,694		73,343		73,343	(16,351)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2026	09/21/2028	262	479,059	1829.51		14,372		12,875		12,875	(1,497)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/21/2026	09/21/2027	8	427,709	52048.83		9,538		6,940		6,940	(2,598)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/21/2026	09/21/2027	14	732,085	52048.83		18,083		14,203		14,203	(3,879)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2027	3,582	772,258	215.57		17,067		9,619		9,619	(7,448)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2027	325	810,111	2490.24		17,903		13,390		13,390	(4,514)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/22/2026	09/22/2027	3,441	898,652	261.17		19,141		12,321		12,321	(6,820)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2026	09/22/2027	1,173	1,308,058	1114.73		27,338		22,215		22,215	(5,123)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2026	09/22/2027	794	930,393	1171.74		26,702		22,087		22,087	(4,615)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1,165	385,050	330.41		11,898		12,511		12,511	613						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/22/2026	09/22/2027	2,356	3,008,811	1277.01		148,168		131,416		131,416	(16,752)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/22/2026	09/22/2028	886	1,131,881	1277.01		80,304		73,067		73,067	(7,237)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2027	116	1,197,870	10355.97		42,327		36,114		36,114	(6,213)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2028	100	1,035,825	10355.97		92,499		82,618		82,618	(9,881)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2031	163	1,689,718	10355.97		240,785		201,975		201,975	(38,809)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2027	58	599,037	10355.97		21,805		19,417		19,417	(2,388)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	579	434,315	750.26		8,469		5,529		5,529	(2,941)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2028	1,470	1,102,968	750.26		81,434		64,520		64,520	(16,915)						0001

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S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2031	737	553,022	750.26		75,488		58,368		58,368	(17,120)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1,269	951,881	750.26		19,038		15,243		15,243	(3,795)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/22/2026	09/22/2027	1,544	1,215,950	787.28		52,793		42,594		42,594	(10,199)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/22/2026	09/22/2027	391	413,733	1057.44		27,431		22,229		22,229	(5,201)						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/22/2026	09/22/2028	320	338,234	1057.44		31,388		26,459		26,459	(4,930)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2027	764	5,932,152	7764.64		117,874		97,843		97,843	(20,031)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/22/2026	09/22/2027	6,293	48,860,176	7764.64		1,517,259		1,372,436		1,372,436	(144,823)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/22/2026	09/22/2028	48	373,603	7764.64		55,405		47,408		47,408	(7,998)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/22/2026	09/22/2031	180	1,396,879	7764.64		389,170		339,250		339,250	(49,920)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2026	09/22/2027	2,591	20,117,074	7764.64		280,788		275,184		275,184	(5,604)						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/22/2026	09/22/2027	70	540,499	7764.64		34,592		11,377		11,377	(23,215)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	239	1,855,504	7764.64		18,833		17,320		17,320	(1,513)						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	10	504,811	51863.69		10,212		8,364		8,364	(1,848)						0001
Nasdaq 100 Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	20	613,457	30732.4		12,380		11,101		11,101	(1,278)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2026	09/22/2027	1,698	6,477,766	3814.69		128,067		101,164		101,164	(26,903)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2026	09/22/2027	3,020	5,535,756	1833.22		112,630		88,271		88,271	(24,359)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2026	09/22/2028	374	684,756	1833.22		20,611		17,789		17,789	(2,822)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	21	1,107,877	51863.69		19,629		15,006		15,006	(4,623)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	41	2,115,153	51863.69		41,880		33,030		33,030	(8,850)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2027	4,361	930,546	213.39		20,565		15,200		15,200	(5,365)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2026	09/22/2028	3,466	739,660	213.39		21,894		17,431		17,431	(4,463)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2026	09/22/2028	1,675	417,294	249.06		13,646		11,003		11,003	(2,643)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2027	256	634,845	2478.21		14,030		11,831		11,831	(2,199)						0001

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2026	09/22/2028	464	1,150,507	2478.21		35,090		30,343		30,343	(4,748)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/23/2026	09/23/2027	6,948	1,802,590	259.46		38,395		29,872		29,872	(8,523)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/23/2026	09/22/2028	2,573	667,693	259.46		18,695		15,086		15,086	(3,610)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/23/2026	09/23/2027	3,865	4,295,711	1111.47		89,780		78,555		78,555	(11,226)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/23/2026	09/22/2028	2,015	2,239,875	1111.47		62,493		56,290		56,290	(6,202)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/23/2026	09/23/2027	4,224	4,929,202	1166.95		141,468		126,134		126,134	(15,334)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	612	203,361	332.4		6,284		5,991		5,991	(293)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/23/2026	09/23/2027	1,240	1,571,937	1267.55		39,773		37,533		37,533	(2,240)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2027	181	1,864,279	10307.91		79,655		71,841		71,841	(7,814)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2026	09/22/2028	65	673,988	10307.91		50,125		44,419		44,419	(5,706)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2031	68	698,587	10307.91		99,549		85,038		85,038	(14,511)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	3,778	2,802,989	741.86		115,036		93,941		93,941	(21,095)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/23/2026	09/22/2028	496	367,623	741.86		25,660		21,061		21,061	(4,599)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2031	750	556,069	741.86		75,903		61,389		61,389	(14,515)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1,232	914,314	741.86		22,858		19,573		19,573	(3,285)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/23/2026	09/23/2027	2,595	2,022,650	779.59		74,412		65,163		65,163	(9,249)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/23/2026	09/23/2027	730	5,628,195	7706.03		106,876		96,866		96,866	(10,011)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	6,775	52,206,831	7706.03		1,545,996		1,458,417		1,458,417	(87,579)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/23/2026	09/22/2028	207	1,595,870	7706.03		48,066		45,981		45,981	(2,085)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2027	2,652	20,438,995	7706.03		221,542		246,948		246,948	25,406						0001
S&P 500 Index Option NXT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2027	142	1,093,809	7706.03		61,971		19,868		19,868	(42,103)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	373	2,872,002	7706.03		29,294		27,469		27,469	(1,825)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/23/2026	09/23/2027	1,230	4,683,051	3806.08		89,764		73,838		73,838	(15,926)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2026	09/23/2027	3,642	6,661,167	1828.88		130,768		109,521		109,521	(21,247)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2026	09/22/2028	935	1,709,602	1828.88		51,459		46,251		46,251	(5,208)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/23/2026	09/23/2027	7	361,921	51511.59		4,162		3,269		3,269	(893)						0001

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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)
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/23/2026	09/23/2027	41	2,086,396	51511.59		42,962		35,882		35,882	(7,080)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/24/2026	09/24/2027	2,751	585,812	212.91		12,946		10,143		10,143	(2,803)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/24/2026	09/24/2027	2,468	612,546	248.23		14,395		11,896		11,896	(2,499)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/24/2026	09/24/2027	273	675,040	2476.9		14,918		12,757		12,757	(2,162)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/24/2026	09/22/2028	302	748,908	2476.9		22,767		19,923		19,923	(2,843)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/24/2026	09/24/2027	2,947	910,364	308.93		20,392		17,867		17,867	(2,525)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/24/2026	09/24/2027	4,928	1,278,917	259.51		27,241		21,105		21,105	(6,136)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/24/2026	09/22/2028	2,544	660,111	259.51		18,483		14,856		14,856	(3,627)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/24/2026	09/24/2027	2,905	3,227,826	1111.05		67,462		59,652		59,652	(7,810)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/24/2026	09/22/2028	947	1,052,141	1111.05		29,355		26,614		26,614	(2,740)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/24/2026	09/24/2027	6,680	7,790,567	1166.33		223,589		201,506		201,506	(22,083)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/24/2026	09/22/2028	345	402,405	1166.33		15,452		14,285		14,285	(1,168)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	4,004	1,337,806	334.08		41,338		36,237		36,237	(5,101)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/24/2026	09/24/2027	2,540	3,220,599	1268.12		127,891		120,127		120,127	(7,764)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/24/2026	09/22/2028	299	378,879	1268.12		31,182		29,557		29,557	(1,625)						0001
Nasdaq Premier Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/24/2026	09/24/2027	643	815,428	1268.12		15,493		15,163		15,163	(330)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/24/2026	09/24/2031	131	1,352,494	10305.59		192,730		164,813		164,813	(27,918)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/24/2026	09/24/2027	35	363,252	10305.59		13,222		12,096		12,096	(1,126)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/24/2026	09/24/2027	456	338,058	741.42		9,871		7,633		7,633	(2,239)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/24/2026	09/24/2027	943	734,934	779.42		45,419		39,202		39,202	(6,217)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/24/2026	09/24/2027	795	6,123,693	7704.13		131,440		118,519		118,519	(12,921)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/24/2026	09/24/2027	5,145	39,639,093	7704.13		1,031,478		969,118		969,118	(62,360)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/24/2026	09/22/2028	305	2,350,457	7704.13		151,387		140,750		140,750	(10,637)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2026	09/24/2027	2,408	18,554,500	7704.13		221,927		243,672		243,672	21,745						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	214	1,649,507	7704.13		16,792		15,791		15,791	(1,001)						0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/24/2026	09/24/2027	804	3,050,855	3792.98		56,749		51,101		51,101	(5,648)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/24/2026	09/24/2027	3,057	5,571,755	1822.38		102,955		92,690		92,690	(10,265)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/24/2026	09/22/2028	604	1,101,088	1822.38		33,473		31,628		31,628	(1,845)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	31	1,566,282	51349.98		23,177		20,250		20,250	(2,927)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	13	691,078	51349.98		8,072		6,721		6,721	(1,351)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/24/2026	09/24/2027	13	401,698	30478.86		11,810		11,049		11,049	(761)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	10,892	2,320,157	213.01		51,275		39,704		39,704	(11,571)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2027	10,129	2,157,660	213.01		47,900		37,090		37,090	(10,810)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/25/2026	09/25/2028	2,271	483,800	213.01		14,320		11,787		11,787	(2,533)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	5,290	1,316,052	248.76		30,927		24,261		24,261	(6,666)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/25/2026	09/25/2028	3,346	832,348	248.76		27,218		22,451		22,451	(4,766)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	1,746	4,339,056	2484.47		95,459		76,169		76,169	(19,290)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2027	484	1,202,127	2484.47		26,567		21,191		21,191	(5,376)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/25/2026	09/25/2028	534	1,326,704	2484.47		40,332		33,624		33,624	(6,708)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/25/2026	09/26/2028	936	2,324,599	2484.47		70,900		58,952		58,952	(11,948)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2028	424	1,053,877	2484.47		32,143		26,743		26,743	(5,400)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/25/2026	09/24/2027	6,465	1,998,353	309.11		44,563		38,690		38,690	(5,873)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/25/2026	09/27/2027	6,315	1,952,053	309.11		43,726		37,918		37,918	(5,808)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/25/2026	09/25/2028	1,298	401,168	309.11		12,316		10,013		10,013	(2,303)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/25/2026	09/26/2028	4,406	1,361,862	309.11		41,809		34,007		34,007	(7,802)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/25/2026	09/24/2027	12,357	3,207,818	259.59		68,327		52,485		52,485	(15,842)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/25/2026	09/27/2027	10,630	2,759,335	259.59		58,774		45,327		45,327	(13,447)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/25/2026	09/25/2028	1,511	392,184	259.59		10,981		8,788		8,788	(2,193)						0001

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UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/25/2026	09/26/2028	2,482	644,270	259.59		18,040		14,445		14,445	(3,595)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/25/2026	09/27/2028	1,726	448,103	259.59		12,547		10,052		10,052	(2,495)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/24/2027	6,223	6,929,093	1113.55		144,957		121,170		121,170	(23,787)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/27/2027	1,157	1,288,603	1113.55		27,061		22,627		22,627	(4,434)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/25/2028	2,130	2,371,621	1113.55		66,287		57,800		57,800	(8,487)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/26/2028	1,428	1,589,707	1113.55		44,448		38,767		38,767	(5,682)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/24/2027	7,023	8,216,730	1170.01		235,902		200,915		200,915	(34,987)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/27/2027	1,305	1,527,064	1170.01		44,010		37,496		37,496	(6,514)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/25/2028	545	638,018	1170.01		24,525		21,805		21,805	(2,720)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1,972	659,402	334.31		20,376		17,650		17,650	(2,726)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/25/2026	09/25/2028	654	218,636	334.31		9,839		8,153		8,153	(1,686)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/25/2026	09/24/2027	2,586	3,292,738	1273.36		145,124		132,343		132,343	(12,781)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	255	2,633,569	10333.46		115,383		102,487		102,487	(12,897)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2026	09/25/2028	73	757,751	10333.46		67,667		61,344		61,344	(6,323)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	60	624,037	10333.46		22,715		20,469		20,469	(2,246)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	4,066	3,035,835	746.7		116,804		90,341		90,341	(26,463)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2026	09/25/2028	872	651,109	746.7		57,167		47,709		47,709	(9,458)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	2,919	2,179,975	746.7		43,600		35,918		35,918	(7,681)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/25/2026	09/24/2027	2,950	2,315,728	784.91		91,696		76,215		76,215	(15,481)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/25/2026	09/25/2028	141	110,576	784.91		9,111		7,787		7,787	(1,324)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/25/2026	09/24/2027	1,119	8,661,842	7743.41		166,378		144,047		144,047	(22,331)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/25/2026	09/27/2027	548	4,241,894	7743.41		89,492		77,102		77,102	(12,390)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/25/2026	09/24/2027	13,397	103,735,248	7743.41		3,227,422		2,963,915		2,963,915	(263,508)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/25/2026	09/27/2027	4,812	37,259,571	7743.41		1,104,070		1,012,014		1,012,014	(92,056)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/25/2026	09/25/2028	192	1,483,571	7743.41		152,104		134,141		134,141	(17,963)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/25/2026	09/26/2028	61	468,887	7743.41		11,019		10,300		10,300	(718)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	4,332	33,542,897	7743.41		422,752		438,226		438,226	15,475						0001

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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)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2027	1,632	12,638,445	7743.41		124,261		138,858		138,858	14,597						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	511	3,954,721	7743.41		40,299		37,268		37,268	(3,031)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2027	124	962,319	7743.41		9,806		9,074		9,074	(732)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/25/2026	09/24/2027	2,999	11,398,316	3800.65		268,017		231,456		231,456	(36,561)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/25/2026	09/27/2027	897	3,408,600	3800.65		71,952		62,264		62,264	(9,689)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/25/2026	09/24/2027	7,629	13,930,291	1825.86		259,033		221,559		221,559	(37,474)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/25/2026	09/27/2027	2,820	5,148,455	1825.86		106,028		91,923		91,923	(14,105)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/25/2026	09/25/2028	496	906,227	1825.86		27,006		25,267		25,267	(1,739)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/25/2026	09/26/2028	1,020	1,862,203	1825.86		55,494		51,958		51,958	(3,536)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/25/2026	09/27/2028	461	840,967	1825.86		25,061		23,481		23,481	(1,580)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/24/2027	50	2,598,467	51828.62		48,396		36,278		36,278	(12,118)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/27/2027	26	1,342,623	51828.62		26,517		20,643		20,643	(5,874)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/24/2027	60	3,113,382	51828.62		67,761		53,871		53,871	(13,890)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/25/2026	09/27/2027	43	2,252,273	51828.62		46,986		37,681		37,681	(9,304)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2026	09/28/2027	3,176	673,510	212.03		14,885		12,978		12,978	(1,907)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2026	09/28/2027	438	1,083,878	2476.35		23,845		20,697		20,697	(3,148)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/28/2026	09/28/2027	4,680	1,444,561	308.64		32,358		29,097		29,097	(3,261)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	09/28/2026	09/28/2027	6,181	1,598,926	258.7		34,057		28,894		28,894	(5,164)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/28/2026	09/28/2027	898	996,642	1109.58		20,880		19,114		19,114	(1,766)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/28/2026	09/28/2028	384	426,372	1109.58		11,943		11,070		11,070	(873)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/28/2026	09/28/2027	559	650,651	1164.18		18,706		17,473		17,473	(1,234)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/28/2026	09/28/2028	292	368,247	1259.23		30,344		30,065		30,065	(278)						0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/28/2026	09/28/2028	36	367,402	10245.91		32,809		31,497		31,497	(1,312)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/28/2026	09/26/2031	71	730,946	10245.91		104,087		91,784		91,784	(12,302)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	693	510,716	737.32		9,959		7,231		7,231	(2,728)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1,167	860,111	737.32		17,202		15,243		15,243	(1,959)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2026	09/28/2027	632	4,857,770	7683.69		105,758		100,296		100,296	(5,463)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2026	09/28/2027	3,909	30,032,341	7683.69		935,282		894,082		894,082	(41,199)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2026	09/28/2027	1,925	14,791,526	7683.69		180,342		207,561		207,561	27,219						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	136	1,047,194	7683.69		10,713		10,108		10,108	(605)						0001
Dow Jones Industrial Average Index - Trigger	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	8	433,179	51481.51		8,724		7,437		7,437	(1,287)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/28/2026	09/28/2027	1,506	5,718,402	3797.87		116,987		102,730		102,730	(14,257)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	2,254	4,110,369	1823.91		80,759		72,504		72,504	(8,255)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2028	374	681,781	1823.91		20,522		19,393		19,393	(1,128)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	14	705,761	51481.51		15,597		13,236		13,236	(2,361)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	29	1,483,847	51481.51		31,668		26,562		26,562	(5,106)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	18	559,823	30276.81		21,385		20,706		20,706	(680)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2026	09/29/2027	7,270	1,540,964	211.96		34,055		29,968		29,968	(4,087)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2026	09/29/2027	615	1,519,735	2473		33,586		29,999		29,999	(3,588)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/29/2026	09/29/2027	3,522	1,088,678	309.1		24,386		21,209		21,209	(3,177)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/29/2026	09/29/2028	1,757	542,977	309.1		16,669		13,584		13,584	(3,086)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2026	09/29/2027	6,686	1,730,860	258.88		36,867		30,720		30,720	(6,148)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/29/2026	09/29/2027	3,970	4,401,542	1108.58		92,212		86,357		86,357	(5,855)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/29/2026	09/29/2027	1,662	1,931,929	1162.73		55,543		53,078		53,078	(2,465)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/29/2026	09/29/2027	3,032	3,823,580	1261.25		142,106		138,681		138,681	(3,425)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/29/2026	09/29/2027	36	367,656	10258.43		12,721		11,569		11,569	(1,152)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/29/2026	09/29/2028	44	451,382	10258.43		40,308		38,366		38,366	(1,942)						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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/29/2026	09/29/2031	155	1,587,891	10258.43		226,274		198,019		198,019	(28,256)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/29/2026	09/29/2027	59	604,811	10258.43		18,991		17,781		17,781	(1,210)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2026	09/29/2027	2,640	1,941,246	735.45		56,627		46,010		46,010	(10,618)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2026	09/29/2028	681	500,987	735.45		43,987		40,308		40,308	(3,679)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2026	09/29/2031	637	468,637	735.45		64,016		53,582		53,582	(10,434)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2026	09/29/2027	1,849	1,359,716	735.45		27,194		24,439		24,439	(2,756)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/29/2026	09/29/2027	478	369,645	772.79		9,093		8,513		8,513	(580)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/29/2026	09/29/2028	146	113,085	772.79		8,414		7,888		7,888	(526)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/29/2026	09/29/2027	925	7,099,144	7670.84		139,305		133,015		133,015	(6,290)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2027	7,275	55,802,649	7670.84		1,633,983		1,575,387		1,575,387	(58,596)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2028	121	931,604	7670.84		49,786		47,462		47,462	(2,325)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2031	69	532,525	7670.84		157,255		134,702		134,702	(22,552)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/29/2026	09/29/2027	3,090	23,704,842	7670.84		311,211		354,949		354,949	43,737						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/29/2026	09/29/2027	382	2,932,786	7670.84		30,296		28,442		28,442	(1,854)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/29/2026	09/29/2027	1,976	7,492,569	3790.95		145,831		135,974		135,974	(9,858)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/29/2026	09/29/2027	4,948	9,007,472	1820.39		171,959		159,010		159,010	(12,949)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/29/2026	09/29/2028	209	379,629	1820.39		11,427		11,157		11,157	(269)						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/29/2026	09/29/2027	39	2,027,622	51349.92		26,307		23,207		23,207	(3,101)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/29/2026	09/29/2027	46	2,343,916	51349.92		45,203		37,313		37,313	(7,891)						0001
Nasdaq 100 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/29/2026	09/29/2027	17	522,670	30339.33		10,652		10,035		10,035	(617)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/30/2026	09/30/2027	3,257	688,541	211.38		15,217		14,304		14,304	(913)						0001
BofA Destinations Daily Risk Control 5% Index Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/30/2026	09/29/2028	2,602	550,060	211.38		16,282		15,315		15,315	(967)						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/30/2026	09/30/2027	1,718	424,314	246.99		9,971		9,355		9,355	(617)						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/30/2026	09/30/2027	285	702,648	2468.85		15,529		14,440		14,440	(1,089)						0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2026	09/29/2028	443	1,094,901	2468.85		33,394		30,829		30,829	(2,565)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/30/2026	09/30/2027	2,612	807,386	309.05		18,085		15,806		15,806	(2,280)						0001
SG Global Sentiment Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/30/2026	09/29/2028	1,339	413,852	309.05		12,705		10,382		10,382	(2,324)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/30/2026	09/30/2027	4,239	1,097,165	258.85		23,370		19,559		19,559	(3,811)						0001
UBS Tech Edge Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/30/2026	09/29/2028	2,819	729,714	258.85		20,432		17,323		17,323	(3,109)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/30/2026	09/30/2027	6,313	6,991,740	1107.43		146,617		140,753		140,753	(5,864)						0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/30/2026	09/29/2028	833	922,710	1107.43		25,873		24,770		24,770	(1,103)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/30/2026	09/30/2027	2,380	2,763,405	1161.04		79,503		77,935		77,935	(1,568)						0001
BNPP Patriot Technology Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	09/30/2026	09/30/2027	2,857	949,695	332.38		29,346		28,252		28,252	(1,093)						0001
Nasdaq Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/30/2026	09/30/2027	2,922	3,696,210	1264.89		126,330		121,449		121,449	(4,881)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2026	09/30/2027	188	1,935,134	10278.08		91,918		86,165		86,165	(5,753)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/30/2026	09/30/2027	3,864	2,828,611	732.07		128,063		117,869		117,869	(10,193)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/30/2026	09/29/2028	200	146,211	732.07		7,705		6,411		6,411	(1,294)						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/30/2026	09/30/2027	2,428	1,777,773	732.07		44,444		40,966		40,966	(3,478)						0001
NYSE Premier Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/30/2026	09/30/2027	1,997	1,537,608	769.79		52,587		50,587		50,587	(2,000)						0001
S&P 500 Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/30/2026	09/30/2027	429	3,280,264	7651.54		63,501		62,187		62,187	(1,314)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/30/2026	09/30/2027	5,927	45,348,137	7651.54		1,321,264		1,291,735		1,291,735	(29,529)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/30/2026	09/29/2028	61	465,324	7651.54		25,360		24,292		24,292	(1,068)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/30/2026	09/30/2031	34	260,669	7651.54		54,740		49,008		49,008	(5,732)						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2026	09/30/2027	2,442	18,686,078	7651.54		209,492		258,739		258,739	49,247						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/30/2026	09/30/2027	488	3,732,124	7651.54		38,068		36,441		36,441	(1,627)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	09/30/2026	09/30/2027	1,225	4,624,869	3775.51		95,223		98,070		98,070	2,847						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/30/2026	09/30/2027	4,987	9,040,253	1812.77		186,734		192,403		192,403	5,669						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/30/2026	09/29/2028	224	406,361	1812.77		12,069		12,787		12,787	718						0001
Dow Index Option MAV	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/30/2026	09/30/2027	13	666,363	50906.05		6,937		6,677		6,677	(260)						0001
Dow Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/30/2026	09/30/2027	26	1,323,690	50906.05		24,559		21,141		21,141	(3,419)						0001

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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)
Nasdaq 100 Index Option PTPT UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/30/2026	09/30/2027	19	583,411	30408.5		17,036		16,189		16,189	(846)						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/02/2026	09/03/2027	46,430	4,643,017	100		98,000		61,006		61,006	(36,994)						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/02/2026	09/03/2027	51,719	5,068,426	98		43,500		71,517		71,517	28,017						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/09/2026	09/10/2027	42,441	4,244,060	100		88,000		56,177		56,177	(31,823)						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/09/2026	09/10/2027	61,096	5,987,418	98		50,000		82,071		82,071	32,071						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/16/2026	09/17/2027	40,085	4,008,534	100		86,000		60,506		60,506	(25,494)						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/16/2026	09/17/2027	65,209	6,390,470	98		53,000		78,874		78,874	25,874						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/23/2026	09/24/2027	57,502	5,750,182	100		119,500		90,001		90,001	(29,499)						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/23/2026	09/24/2027	74,571	7,307,987	98		60,500		80,747		80,747	20,247						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/30/2026	10/01/2027	57,586	5,758,586	100		114,500		101,976		101,976	(12,524)						0001
Total Return Options UST 4.625% 08/15/36	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/30/2026	10/01/2027	57,037	5,589,609	98		48,000		50,865		50,865	2,865						0001
0029999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108 - put options										381,711,092	775,829,090		1,236,735,814	XXX	1,236,735,814	403,611,691		(253,888,060)			XXX	XXX
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										381,711,092	775,829,090		1,236,735,814	XXX	1,236,735,814	403,611,691		(253,888,060)			XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - purchased options - hedging other														XXX							XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants														XXX							XXX	XXX
0449999999. Total purchased options - put options										381,711,092	775,829,090		1,236,735,814	XXX	1,236,735,814	403,611,691		(253,888,060)			XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										381,711,092	775,829,090		1,236,735,814	XXX	1,236,735,814	403,611,691		(253,888,060)			XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2026	21	102,850	4793.06	(9,853)			(27,193)		(27,193)	(26,290)		985				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2027	26	111,439	4349.93	(13,769)			(34,736)		(34,736)	(33,244)		1,377				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2027	248	1,137,986	4587.18	(130,641)			(298,212)		(298,212)	(281,882)		13,064				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2027	27	102,850	3878.44	(11,859)			(24,901)		(24,901)	(21,442)		1,186				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2028	186	766,195	4117.86	(88,879)			(182,591)		(182,591)	(153,705)		8,888				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/09/2028	101	413,070	4081.5	(47,792)			(98,457)		(98,457)	(82,925)		4,779				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2028	36	145,131	3991.05	(24,846)			(50,984)		(50,984)	(42,909)		2,485				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2028	49	193,767	3992.01	(33,987)			(74,425)		(74,425)	(62,813)		3,399				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2028	45	183,488	4090.38	(28,979)			(63,569)		(63,569)	(53,184)		2,898				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2028	47	190,307	4090.75	(33,216)			(71,794)		(71,794)	(59,338)		3,322				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2028	25	103,806	4137.64	(16,822)			(37,309)		(37,309)	(31,000)		1,682				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2028	30	122,745	4158.77	(19,837)			(41,977)		(41,977)	(34,538)		1,984				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2028	28	123,364	4372.59	(20,288)			(41,544)		(41,544)	(33,598)		2,029				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2028	84	374,902	4446.82	(63,972)			(131,007)		(131,007)	(104,885)		6,397				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2028	35	154,751	4436.01	(28,552)			(53,455)		(53,455)	(41,320)		2,855				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2024	10/09/2026	633	1,604,048	2534.15	(49,725)			(6)		(6)	7,245		12,431				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2024	10/23/2026	9	53,701	5809.86	(2,941)			(4,945)		(4,945)	(4,516)		735				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2024	10/02/2026	49	280,267	5751.07	(16,329)			(29,499)		(29,499)	(27,118)		4,082				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2024	10/02/2026	90	102,775	1141.21	(4,044)			(1,785)		(1,785)	(1,195)		1,011				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2024	10/19/2026	126	320,648	2535.97	(9,972)			(27)		(27)	1,427		2,493				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2024	10/16/2026	26	66,152	2537.95	(2,057)			(2)		(2)	298		514				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2024	10/26/2026	209	524,061	2506.69	(16,246)			(626)		(626)	1,743		4,061				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2024	10/09/2026	34	198,278	5792.04	(10,846)			(18,323)		(18,323)	(16,741)		2,711				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2024	10/30/2026	193	478,939	2487.9	(14,799)			(1,555)		(1,555)	603		3,700				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2024	10/02/2026	150	279,132	1857.92	(9,044)						1,319		2,261				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2024	10/05/2026	162	301,774	1860.63	(9,596)						1,399		2,399				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2024	10/27/2026	112	207,147	1848.86	(6,629)			(135)		(135)	831		1,657				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2024	10/23/2026	334	837,805	2506.69	(25,972)			(833)		(833)	2,955		6,493				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2024	10/27/2026	137	344,364	2506.69	(10,675)			(434)		(434)	1,122		2,669				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2024	10/16/2026	221	55,896	253.13	(1,861)			(4)		(4)	268		465				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2024	10/23/2026	17	95,843	5797.42	(5,582)			(9,912)		(9,912)	(9,098)		1,395				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2024	10/21/2026	43	79,595	1871.13	(2,539)			(3)		(3)	368		635				0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2024	10/26/2026	254	470,343	1848.86	(15,051)			(286)		(286)	1,909		3,763				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2024	10/20/2026	60	151,988	2535.97	(4,727)			(15)		(15)	674		1,182				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2024	10/01/2026	213	397,454	1869.15	(13,354)						1,948		3,339				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2024	10/22/2026	54	61,946	1152.86	(2,430)			(712)		(712)	(357)		607				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2024	10/09/2026	233	434,933	1866.56	(14,483)						2,112		3,621				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2024	10/23/2026	68	77,947	1145.74	(3,055)			(1,249)		(1,249)	(803)		764				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2024	10/30/2026	265	485,954	1836.46	(16,182)			(888)		(888)	1,472		4,046				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2024	10/16/2026	6	32,798	5842.47	(1,776)			(3,027)		(3,027)	(2,768)		444				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2024	10/09/2026	284	718,038	2527.49	(22,259)			(8)		(8)	3,238		5,565				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2024	10/29/2026	245	452,922	1846.29	(14,575)			(409)		(409)	1,717		3,644				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2024	10/28/2026	69	17,487	252.07	(582)			(11)		(11)	74		146				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2024	10/16/2026	43	81,455	1880.01	(2,655)						387		664				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2024	10/23/2026	324	599,743	1848.86	(19,192)			(283)		(283)	2,515		4,798				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2024	10/02/2026	51	94,235	1860.63	(2,997)						437		749				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2024	10/13/2026	37	93,873	2534.15	(2,919)			(2)		(2)	424		730				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2024	10/16/2026	151	174,715	1156.54	(6,830)			(1,479)		(1,479)	(483)		1,707				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2024	10/29/2026	98	573,433	5832.92	(31,309)			(52,653)		(52,653)	(48,087)		7,827				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2024	10/02/2026	164	415,475	2540.84	(12,963)						1,890		3,241				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2024	10/09/2026	276	316,217	1147.77	(12,389)			(3,984)		(3,984)	(2,177)		3,097				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2024	10/12/2026	186	346,987	1866.56	(11,520)			(2)		(2)	1,678		2,880				0001

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Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2024	10/09/2026	309	77,691	251.8	(2,587)			(3)		(3)	375		647				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2024	10/02/2026	8	46,880	5699.94	(5,032)			(12,642)		(12,642)	(11,908)		1,258				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2024	10/05/2026	119	301,385	2533.7	(9,373)						1,367		2,343				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2024	10/30/2026	207	381,568	1845.15	(12,248)			(395)		(395)	1,391		3,062				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2024	10/01/2026	48	271,904	5708.75	(14,547)			(25,148)		(25,148)	(23,027)		3,637				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/08/2024	10/08/2026	444	823,279	1854.16	(27,086)			(5)		(5)	3,945		6,771				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2024	10/02/2026	474	119,939	253.15	(4,006)						584		1,001				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2024	10/20/2026	84	157,807	1880.01	(5,145)			(1)		(1)	749		1,286				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2024	10/14/2026	99	250,534	2534.15	(7,767)			(8)		(8)	1,125		1,942				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2024	10/16/2026	520	977,036	1878.03	(31,070)			(3)		(3)	4,528		7,767				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2024	10/09/2026	26	149,990	5815.03	(19,649)			(47,463)		(47,463)	(44,598)		4,912				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2024	10/02/2026	134	249,589	1865.89	(8,211)						1,198		2,053				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2024	10/22/2026	116	215,359	1862.32	(7,010)			(24)		(24)	998		1,752				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2024	10/01/2026	108	27,440	254.26	(922)						134		230				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2024	10/09/2026	4	22,396	5780.05	(1,226)			(2,070)		(2,070)	(1,891)		306				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2024	10/16/2026	43	109,015	2531.62	(3,379)			(7)		(7)	485		845				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2024	10/07/2026	89	164,028	1853.34	(5,397)			(1)		(1)	786		1,349				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2024	10/14/2026	155	290,271	1872.67	(9,202)			(1)		(1)	1,341		2,300				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2024	10/21/2026	836	211,129	252.41	(7,031)			(56)		(56)	969		1,758				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2024	10/23/2026	93	107,010	1147.53	(4,193)			(1,589)		(1,589)	(978)		1,048				0001

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/08/2024	10/08/2026	55	138,487	2528.62	(4,293)			(1)		(1)	625		1,073				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2024	10/19/2026	15	27,952	1880.01	(911)						133		228				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2024	10/23/2026	313	785,098	2509.41	(24,338)			(669)		(669)	2,880		6,085				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2024	10/23/2026	307	571,648	1859.41	(18,693)			(100)		(100)	2,626		4,673				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2024	10/09/2026	75	139,145	1859.54	(4,411)			(1)		(1)	643		1,103				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2024	10/13/2026	14	25,297	1866.56	(842)						123		211				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2024	10/16/2026	4	22,328	5864.67	(2,888)			(6,828)		(6,828)	(6,407)		722				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2024	10/15/2026	41	47,519	1151.73	(1,860)			(523)		(523)	(251)		465				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2024	10/19/2026	893	227,058	254.13	(7,584)			(11)		(11)	1,095		1,896				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2024	10/28/2026	154	284,888	1854.78	(9,230)			(125)		(125)	1,221		2,308				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2024	10/28/2026	146	365,370	2504.32	(11,326)			(544)		(544)	1,108		2,832				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2024	10/16/2026	113	211,618	1877.35	(6,878)			(1)		(1)	1,002		1,719				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2024	10/23/2026	5	28,315	5808.12	(3,704)			(9,035)		(9,035)	(8,495)		926				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2024	10/01/2026	43	110,137	2552.32	(3,447)						503		862				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2024	10/01/2026	118	135,168	1143.53	(5,331)			(2,069)		(2,069)	(1,291)		1,333				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2024	10/02/2026	489	123,825	253.22	(4,148)						605		1,037				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2024	10/21/2026	36	90,402	2524.42	(2,802)			(25)		(25)	384		701				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2024	10/21/2026	183	211,200	1153.63	(8,287)			(2,302)		(2,302)	(1,093)		2,072				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2024	10/02/2026	49	124,540	2533.7	(3,873)						565		968				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2024	10/09/2026	160	297,952	1857.37	(9,624)			(2)		(2)	1,402		2,406				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2024	10/09/2026	912	230,486	252.68	(7,675)			(2)		(2)	1,117		1,919				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2024	10/07/2026	139	350,271	2519.56	(10,858)			(4)		(4)	1,580		2,715				0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2024	10/16/2026	43	108,963	2535.97	(3,378)			(5)		(5)	488		844				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2024	11/20/2026	176	440,998	2503.38	(13,583)			(1,375)		(1,375)	1,172		3,396				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2024	11/10/2026	129	326,550	2532.16	(10,090)			(247)		(247)	1,645		2,523				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2024	11/20/2026	226	56,676	250.37	(1,876)			(177)		(177)	175		469				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2024	11/27/2026	85	216,334	2539.2	(6,685)			(234)		(234)	1,019		1,671				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2024	11/13/2026	351	652,864	1861.02	(20,826)			(483)		(483)	3,422		5,207				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2024	11/20/2026	1	6,285	5969.34	(849)			(1,802)		(1,802)	(1,642)		212				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2024	11/23/2026	110	275,307	2510.58	(8,479)			(725)		(725)	865		2,120				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2024	11/13/2026	89	223,415	2496.52	(6,881)			(752)		(752)	538		1,720				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2024	11/20/2026	99	247,614	2510.58	(7,627)			(610)		(610)	820		1,907				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2024	11/09/2026	18	33,178	1862.53	(1,058)			(18)		(18)	180		265				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2024	11/20/2026	102	255,821	2506.7	(7,879)			(716)		(716)	761		1,970				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2024	11/06/2026	9	10,560	1160.6	(412)			(103)		(103)	(26)		103				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2024	10/30/2026	30	173,843	5728.8	(17,229)			(35,797)		(35,797)	(32,566)		4,307				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2024	11/05/2026	5	29,699	5782.76	(1,639)			(2,720)		(2,720)	(2,413)		410				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2024	11/25/2026	153	386,584	2525.27	(11,907)			(652)		(652)	1,581		2,977				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2024	11/13/2026	315	361,405	1148.69	(14,015)			(6,014)		(6,014)	(3,386)		3,504				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2024	11/05/2026	147	272,463	1848.3	(8,692)			(309)		(309)	1,321		2,173				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2024	11/25/2026	2	10,347	6021.63	(1,370)			(2,858)		(2,858)	(2,601)		342				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2024	10/30/2026	139	255,311	1838.5	(8,093)			(411)		(411)	1,107		2,023				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2024	11/27/2026	820	207,106	252.71	(6,855)			(343)		(343)	943		1,714				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2024	11/30/2026	69	175,360	2539.2	(5,419)			(207)		(207)	809		1,355				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2024	11/27/2026	10	11,366	1168.04	(442)			(104)		(104)	(21)		110				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2024	11/27/2026	217	408,076	1877.87	(13,834)			(204)		(204)	2,390		3,458				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2024	10/30/2026	109	270,593	2487.52	(8,361)			(892)		(892)	676		2,090				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2024	11/06/2026	2	11,434	5929.04	(1,508)			(3,360)		(3,360)	(3,077)		377				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2024	11/20/2026	27	158,131	5917.11	(16,319)			(32,759)		(32,759)	(29,699)		4,080				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2024	11/18/2026	183	338,428	1852.82	(11,033)			(486)		(486)	1,583		2,758				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2024	11/13/2026	19	109,466	5870.62	(8,412)			(16,527)		(16,527)	(14,949)		2,103				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2024	11/25/2026	560	140,787	251.63	(4,660)			(322)		(322)	552		1,165				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2024	11/10/2026	104	193,759	1862.53	(6,181)			(112)		(112)	1,047		1,545				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2024	11/13/2026	709	176,793	249.19	(5,852)			(704)		(704)	393		1,463				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2024	12/01/2026	145	368,225	2539.2	(11,378)			(448)		(448)	1,685		2,845				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2024	11/18/2026	83	206,625	2499.65	(6,364)			(697)		(697)	496		1,591				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2024	11/25/2026	174	326,834	1874.45	(10,720)			(183)		(183)	1,827		2,680				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2024	11/16/2026	9	17,264	1849.67	(556)			(27)		(27)	77		139				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2024	11/18/2026	7,747	1,934,770	249.74	(64,041)			(7,109)		(7,109)	4,899		16,010				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2024	11/19/2026	435	804,297	1847.95	(26,460)			(1,529)		(1,529)	3,432		6,615				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2024	11/13/2026	79	197,408	2510.99	(6,100)			(400)		(400)	744		1,525				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2024	11/09/2026	57	145,073	2532.16	(4,483)			(105)		(105)	736		1,121				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2024	11/20/2026	260	485,129	1865.77	(16,203)			(365)		(365)	2,673		4,051				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/27/2024	11/27/2026	245	620,503	2531.17	(19,174)			(897)		(897)	2,698		4,793				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2024	11/02/2026	328	603,740	1838.5	(19,139)			(1,100)		(1,100)	2,489		4,785				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2024	11/27/2026	60	361,809	6032.38	(24,462)			(43,175)		(43,175)	(38,589)		6,115				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2024	11/02/2026	205	510,779	2487.52	(15,834)			(1,823)		(1,823)	1,146		3,959				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2024	11/03/2026	11	27,109	2487.52	(840)			(99)		(99)	58		210				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2024	11/19/2026	3	19,063	5916.98	(2,556)			(5,678)		(5,678)	(5,198)		639				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2024	11/30/2026	53	99,131	1877.87	(3,351)			(56)		(56)	572		838				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2024	11/11/2026	4	24,911	6001.35	(3,282)			(6,947)		(6,947)	(6,332)		820				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2024	11/20/2026	32	37,108	1157.9	(1,445)			(468)		(468)	(197)		361				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/27/2024	11/27/2026	194	363,745	1876.48	(12,295)			(197)		(197)	2,108		3,074				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2024	11/20/2026	118	218,249	1848.73	(7,137)			(410)		(410)	928		1,784				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2024	11/06/2026	131	331,041	2532.16	(10,229)			(204)		(204)	1,714		2,557				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2024	11/25/2026	98	184,269	1875.13	(6,055)			(99)		(99)	1,036		1,514				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2024	11/11/2026	267	497,640	1865.1	(15,875)			(256)		(256)	2,720		3,969				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2024	11/11/2026	168	424,082	2524.27	(13,104)			(474)		(474)	1,983		3,276				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2024	11/06/2026	129	326,517	2526.4	(10,089)			(266)		(266)	1,626		2,522				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2024	11/06/2026	5	31,362	5995.54	(1,695)			(2,863)		(2,863)	(2,545)		424				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2024	11/06/2026	274	508,901	1857.85	(16,234)			(324)		(324)	2,719		4,058				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2024	11/13/2026	137	158,398	1156.15	(6,174)			(2,007)		(2,007)	(849)		1,544				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2024	12/03/2026	322	81,237	504.28	(2,697)			(187)		(187)	431		674				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2024	12/03/2026	131	332,465	5081.9	(10,273)			(402)		(402)	1,952		2,568				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2024	12/03/2026	57	67,200	2338.54	(2,627)			(626)		(626)	(24)		657				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2024	12/03/2026	81	150,507	3737.56	(4,960)			(152)		(152)	985		1,240				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2024	12/04/2026	191	485,542	2547.21	(15,003)			(485)		(485)	2,954		3,751				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2024	12/04/2026	69	418,135	12150.22	(27,693)			(47,330)		(47,330)	(40,984)		6,923				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2024	12/04/2026	563	1,048,210	3724.02	(34,804)			(1,511)		(1,511)	6,464		8,701				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2024	12/04/2026	169	42,686	506.24	(1,417)			(73)		(73)	252		354				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2024	12/04/2026	131	334,722	5108.98	(10,343)			(256)		(256)	2,114		2,586				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2024	12/07/2026	387	988,796	2554.49	(30,653)			(831)		(831)	6,194		7,663				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2024	12/04/2026	7	41,096	12180.54	(5,490)			(10,811)		(10,811)	(9,552)		1,373				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2024	12/04/2026	133	246,457	3715.16	(7,985)			(436)		(436)	1,394		1,996				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2024	12/09/2026	53	133,800	5084.4	(4,134)			(181)		(181)	767		1,034				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2024	12/09/2026	36	42,240	2339.5	(1,647)			(409)		(409)	(32)		412				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2024	12/09/2026	183	340,209	3712.38	(11,295)			(715)		(715)	1,874		2,824				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2024	12/10/2026	683	172,281	504.68	(5,720)			(429)		(429)	882		1,430				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2024	12/10/2026	127	148,652	2334.02	(5,789)			(1,600)		(1,600)	(274)		1,447				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2024	12/10/2026	3	16,521	6034.91	(913)			(1,481)		(1,481)	(1,272)		228				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2024	12/10/2026	294	543,740	3703.2	(18,107)			(1,409)		(1,409)	2,740		4,527				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2024	12/11/2026	42	77,600	3691.52	(2,514)			(258)		(258)	318		629				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2024	12/11/2026	10	2,546	502.86	(85)			(8)		(8)	11		21				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2024	12/11/2026	223	563,617	5065.64	(17,416)			(1,073)		(1,073)	2,918		4,354				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2024	12/11/2026	63	380,987	6051.25	(42,411)			(83,794)		(83,794)	(74,074)		10,603				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2024	12/11/2026	474	874,578	3687.22	(29,123)			(3,151)		(3,151)	3,523		7,281				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2024	12/11/2026	1,189	298,070	250.66	(9,866)			(1,218)		(1,218)	1,043		2,467				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2024	12/11/2026	600	1,518,555	5061.38	(46,771)			(3,085)		(3,085)	7,633		11,693				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2024	12/11/2026	8	9,444	2332.82	(367)			(105)		(105)	(21)		92				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2024	12/11/2026	3	15,951	6051.09	(2,141)			(4,339)		(4,339)	(3,848)		535				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2024	12/11/2026	47	86,103	1839.32	(2,841)			(364)		(364)	288		710				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2024	12/14/2026	16	28,900	1839.32	(954)			(127)		(127)	91		238				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2024	12/16/2026	107	196,245	3664.92	(6,515)			(1,117)		(1,117)	377		1,629				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/17/2024	12/17/2026	357	89,215	500.36	(2,953)			(445)		(445)	231		738				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/17/2024	12/17/2026	98	114,264	2331.98	(4,462)			(1,344)		(1,344)	(321)		1,115				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2024	12/18/2026	15	86,413	11744.32	(4,805)			(7,765)		(7,765)	(6,664)		1,201				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2024	12/18/2026	380	683,840	3601.64	(22,641)			(9,691)		(9,691)	(4,503)		5,660				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2024	12/18/2026	48	85,282	1794.49	(2,797)			(1,402)		(1,402)	(761)		699				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2024	12/18/2026	747	184,144	492.76	(6,095)			(2,137)		(2,137)	(740)		1,524				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2024	12/18/2026	372	927,742	4988.66	(28,574)			(5,467)		(5,467)	1,082		7,144				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2024	12/22/2026	190	473,456	2494.33	(14,582)			(2,898)		(2,898)	444		3,646				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2024	12/18/2026	201	230,070	2285.4	(8,961)			(5,348)		(5,348)	(3,294)		2,240				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2024	12/18/2026	342	2,029,262	11861.7	(113,473)			(187,469)		(187,469)	(161,465)		28,368				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2024	12/18/2026	112	665,079	5930.85	(73,768)			(146,323)		(146,323)	(129,417)		18,442				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2024	12/18/2026	402	724,021	3606.34	(23,531)			(9,687)		(9,687)	(4,294)		5,883				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2024	12/22/2026	374	673,533	1803.17	(21,890)			(9,187)		(9,187)	(4,171)		5,472				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2024	12/23/2026	904	222,405	246.1	(7,362)			(2,793)		(2,793)	(1,106)		1,840				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2024	12/23/2026	88	218,678	2491.84	(6,735)			(1,427)		(1,427)	116		1,684				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2024	12/23/2026	104	187,999	3603.54	(6,204)			(2,664)		(2,664)	(1,243)		1,551				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2024	12/24/2026	6	37,600	12075.18	(5,129)			(10,396)		(10,396)	(9,221)		1,282				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2024	12/24/2026	191	46,925	245.98	(1,549)			(605)		(605)	(250)		387				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2024	12/24/2026	333	829,192	2487	(25,539)			(6,059)		(6,059)	(206)		6,385				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2024	12/28/2026	244	606,047	2487	(18,666)			(4,566)		(4,566)	(288)		4,667				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2024	12/29/2026	257	638,398	2487	(19,663)			(4,845)		(4,845)	(339)		4,916				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2024	12/24/2026	405	729,465	3604.16	(24,510)			(10,309)		(10,309)	(4,692)		6,128				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2024	12/28/2026	51	91,843	1802.08	(3,077)			(1,321)		(1,321)	(616)		769				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2024	12/29/2026	9	15,958	1802.08	(535)			(231)		(231)	(108)		134				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2024	12/30/2026	120	296,145	2474.97	(9,121)			(2,872)		(2,872)	(781)		2,280				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2024	12/30/2026	3	19,922	11813.88	(2,690)			(6,075)		(6,075)	(5,459)		672				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2024	12/30/2026	20	36,367	3588.7	(1,218)			(627)		(627)	(347)		305				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2024	12/31/2026	980	241,363	246.22	(7,989)			(3,085)		(3,085)	(1,254)		1,997				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2024	12/31/2026	424	761,379	3593.22	(25,506)			(12,535)		(12,535)	(6,690)		6,377				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2025	12/31/2026	61	109,323	1791.47	(3,586)			(2,008)		(2,008)	(1,037)		896				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2025	12/31/2026	132	327,037	2476.47	(10,073)			(3,100)		(3,100)	(372)		2,518				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2025	01/04/2027	254	629,171	2476.47	(19,378)			(6,105)		(6,105)	(857)		4,845				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2025	12/31/2026	45	269,934	5942.47	(14,827)			(24,041)		(24,041)	(20,025)		3,707				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2025	01/04/2027	15	26,601	1795.83	(875)			(452)		(452)	(215)		219				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2025	01/06/2027	2	12,778	5975.38	(1,723)			(3,721)		(3,721)	(3,254)		431				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2025	01/06/2027	149	266,110	1790.32	(8,356)			(5,096)		(5,096)	(2,833)		2,089				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/07/2025	01/07/2027	37	91,414	2470.25	(2,816)			(1,009)		(1,009)	(247)		704				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/07/2025	01/07/2027	205	367,637	1789.9	(11,691)			(7,120)		(7,120)	(3,954)		2,923				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2025	01/08/2027	480	1,187,815	2472.93	(36,585)			(12,567)		(12,567)	(2,659)		9,146				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2025	01/08/2027	237	270,245	1140.89	(10,485)			(6,972)		(6,972)	(4,132)		2,621				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2025	01/08/2027	281	503,026	1791.57	(16,650)			(9,449)		(9,449)	(4,940)		4,163				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2025	01/08/2027	1,146	279,855	244.18	(9,235)			(5,139)		(5,139)	(2,638)		2,309				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2025	01/08/2027	372	912,692	2455.56	(28,020)			(12,993)		(12,993)	(5,404)		7,005				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2025	01/11/2027	581	1,425,727	2455.56	(43,912)			(20,521)		(20,521)	(8,628)		10,978				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2025	01/08/2027	132	149,616	1135.79	(5,805)			(4,327)		(4,327)	(2,755)		1,451				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2025	01/08/2027	16	90,774	5827.04	(12,400)			(29,370)		(29,370)	(26,012)		3,100				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2025	01/08/2027	491	872,634	1779.04	(28,448)			(20,820)		(20,820)	(13,116)		7,112				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2025	01/11/2027	48	84,721	1779.04	(2,762)			(2,034)		(2,034)	(1,286)		690				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2025	01/12/2027	32	56,393	1779.04	(1,838)			(1,357)		(1,357)	(859)		460				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2025	01/13/2027	25	143,785	5836.22	(16,068)			(31,955)		(31,955)	(27,604)		4,017				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2025	01/13/2027	35	63,283	1788.23	(1,993)			(1,287)		(1,287)	(747)		498				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2025	01/15/2027	3	19,412	5949.91	(1,063)			(1,715)		(1,715)	(1,427)		266				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2025	01/15/2027	199	49,131	246.42	(1,621)			(649)		(649)	(210)		405				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2025	01/15/2027	103	255,666	2480.04	(7,875)			(2,469)		(2,469)	(336)		1,969				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2025	01/19/2027	17	41,032	2480.04	(1,264)			(405)		(405)	(62)		316				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2025	01/20/2027	82	202,384	2480.04	(6,254)			(2,006)		(2,006)	(312)		1,563				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2025	01/15/2027	12	69,147	5996.66	(9,283)			(19,906)		(19,906)	(17,392)		2,321				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2025	01/15/2027	43	78,194	1807.22	(2,463)			(1,080)		(1,080)	(413)		616				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2025	01/19/2027	79	142,638	1807.22	(4,493)			(2,003)		(2,003)	(786)		1,123				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2025	01/20/2027	196	354,504	1807.22	(11,167)			(4,999)		(4,999)	(1,974)		2,792				0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2025	01/21/2027	21	128,904	6049.24	(7,112)			(11,286)		(11,286)	(9,360)		1,778				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2025	01/21/2027	22	40,036	1813.4	(1,269)			(494)		(494)	(150)		317				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2025	01/22/2027	26	47,795	1807.42	(1,515)			(676)		(676)	(266)		379				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2025	01/22/2027	2	5,596	2489.88	(172)			(47)		(47)			43				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2025	01/22/2027	3	4,020	1156.95	(156)			(74)		(74)	(31)		39				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2025	01/22/2027	29	51,888	1811.05	(1,650)			(678)		(678)	(231)		413				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2025	01/22/2027	179	44,193	246.95	(1,463)			(551)		(551)	(155)		366				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2025	01/22/2027	127	316,408	2490.66	(9,745)			(2,619)		(2,619)	21		2,436				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2025	01/25/2027	195	485,689	2490.66	(14,959)			(4,090)		(4,090)	(39)		3,740				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2025	01/22/2027	561	1,017,528	1812.27	(32,663)			(12,938)		(12,938)	(4,092)		8,166				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2025	01/25/2027	70	127,310	1812.27	(4,099)			(1,640)		(1,640)	(530)		1,025				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2025	01/27/2027	80	483,413	6012.28	(53,340)			(103,369)		(103,369)	(88,923)		13,335				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2025	01/27/2027	6	11,146	1825.05	(353)			(108)		(108)	(12)		88				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2025	01/28/2027	11	68,975	6067.7	(3,758)			(6,008)		(6,008)	(4,990)		940				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2025	01/28/2027	197	357,756	1816.64	(11,269)			(4,235)		(4,235)	(1,183)		2,817				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2025	01/29/2027	29	177,529	6071.17	(9,741)			(15,451)		(15,451)	(12,813)		2,435				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2025	01/29/2027	12	22,029	1820.5	(696)			(240)		(240)	(51)		174				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2025	01/29/2027	36	8,985	247.25	(297)			(110)		(110)	(29)		74				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2025	01/29/2027	338	843,803	2493.64	(25,989)			(6,888)		(6,888)	151		6,497				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2025	02/01/2027	57	142,915	2493.64	(4,416)			(1,187)		(1,187)	9		1,104				0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2025	01/29/2027	11	66,791	6040.53	(8,810)			(18,746)		(18,746)	(16,360)		2,202				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2025	01/29/2027	403	732,135	1815.44	(22,769)			(8,944)		(8,944)	(2,778)		5,692				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2025	02/03/2027	373	92,198	246.93	(3,052)			(1,212)		(1,212)	(259)		763				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2025	02/03/2027	102	253,243	2493.35	(7,800)			(2,137)		(2,137)	301		1,950				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2025	02/03/2027	51	92,193	1812.68	(2,858)			(1,222)		(1,222)	(329)		714				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2025	02/04/2027	70	419,681	6037.88	(25,713)			(43,255)		(43,255)	(35,220)		6,428				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2025	02/04/2027	659	1,192,439	1810.31	(36,966)			(16,687)		(16,687)	(5,136)		9,241				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2025	02/05/2027	88	221,669	2510.93	(6,827)			(1,371)		(1,371)	762		1,707				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2025	02/05/2027	43	264,078	6083.57	(14,311)			(22,876)		(22,876)	(18,404)		3,578				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2025	02/05/2027	8	14,044	1809.63	(444)			(200)		(200)	(61)		111				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2025	02/05/2027	430	106,751	248.08	(3,533)			(1,174)		(1,174)	(70)		883				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2025	02/05/2027	155	386,681	2499.66	(11,910)			(2,948)		(2,948)	774		2,977				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2025	02/08/2027	237	591,897	2499.66	(18,230)			(4,591)		(4,591)	1,106		4,558				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2025	02/09/2027	344	859,028	2499.66	(26,458)			(6,700)		(6,700)	1,568		6,615				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2025	02/05/2027	134	153,986	1147.66	(5,975)			(3,668)		(3,668)	(1,801)		1,494				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2025	02/05/2027	18	109,368	6025.99	(12,029)			(23,216)		(23,216)	(19,457)		3,007				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2025	02/05/2027	97	174,474	1805.92	(5,583)			(2,683)		(2,683)	(938)		1,396				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2025	02/08/2027	25	44,387	1805.92	(1,416)			(689)		(689)	(247)		354				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2025	02/09/2027	11	20,020	1805.92	(641)			(312)		(312)	(112)		160				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2025	02/10/2027	616	1,542,622	2505.82	(47,513)			(10,835)		(10,835)	4,013		11,878				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2025	02/10/2027	60	362,693	6066.44	(19,687)			(31,376)		(31,376)	(25,224)		4,922				0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2025	02/10/2027	423	765,254	1808.14	(23,799)			(11,445)		(11,445)	(4,008)		5,950				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2025	02/11/2027	152	37,898	248.65	(1,254)			(390)		(390)	2		314				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2025	02/11/2027	61	111,418	1813.73	(3,554)			(1,491)		(1,491)	(380)		889				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2025	02/12/2027	32	36,601	1149.82	(1,427)			(847)		(847)	(401)		357				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2025	02/12/2027	14	83,039	6051.97	(11,118)			(23,272)		(23,272)	(19,798)		2,780				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2025	02/12/2027	75	135,308	1806.68	(4,181)			(2,098)		(2,098)	(791)		1,045				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2025	02/12/2027	77	19,251	249.63	(635)			(168)		(168)	30		159				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2025	02/12/2027	171	310,179	1811.36	(9,833)			(4,376)		(4,376)	(1,303)		2,458				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2025	02/12/2027	322	80,427	249.57	(2,662)			(711)		(711)	121		666				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2025	02/12/2027	460	1,154,126	2509.25	(35,547)			(7,709)		(7,709)	3,400		8,887				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2025	02/17/2027	57	142,500	2509.25	(4,403)			(981)		(981)	395		1,101				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2025	02/12/2027	36	218,808	6114.63	(19,603)			(37,060)		(37,060)	(30,934)		4,901				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2025	02/12/2027	30	54,872	1807.68	(1,712)			(834)		(834)	(299)		428				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2025	02/16/2027	53	96,455	1807.68	(3,009)			(1,486)		(1,486)	(545)		752				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2025	02/17/2027	21	37,296	1807.68	(1,164)			(576)		(576)	(213)		291				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2025	02/18/2027	162	293,926	1810	(9,317)			(4,353)		(4,353)	(1,442)		2,329				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/19/2025	02/19/2027	813	943,031	1159.87	(36,590)			(17,773)		(17,773)	(6,338)		9,147				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/19/2025	02/19/2027	31	189,509	6144.15	(14,306)			(25,209)		(25,209)	(20,739)		3,576				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/19/2025	02/19/2027	126	228,982	1813.21	(7,121)			(3,191)		(3,191)	(965)		1,780				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2025	02/19/2027	8	20,522	2501.01	(632)			(165)		(165)	33		158				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2025	02/19/2027	169	307,653	1815.33	(9,691)			(4,105)		(4,105)	(1,077)		2,423				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2025	02/19/2027	381	95,045	249.47	(3,146)			(886)		(886)	97		786				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2025	02/19/2027	45	112,636	2495.59	(3,469)			(993)		(993)	91		867				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2025	02/22/2027	120	299,801	2495.59	(9,264)			(2,680)		(2,680)	214		2,316				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2025	02/22/2027	24	141,610	6013.13	(14,206)			(26,029)		(26,029)	(21,590)		3,551				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2025	02/19/2027	150	272,240	1814.45	(8,630)			(3,699)		(3,699)	(1,002)		2,158				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2025	02/22/2027	80	145,578	1814.45	(4,615)			(2,000)		(2,000)	(558)		1,154				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2025	02/24/2027	119	297,466	2495.1	(9,192)			(2,706)		(2,706)	166		2,298				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2025	02/24/2027	80	91,310	1140.51	(3,567)			(2,632)		(2,632)	(1,518)		892				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2025	02/24/2027	80	476,880	5983.25	(51,764)			(100,235)		(100,235)	(84,058)		12,941				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2025	02/24/2027	335	608,291	1816.29	(19,040)			(8,109)		(8,109)	(2,160)		4,760				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2025	02/25/2027	263	65,740	249.62	(2,183)			(616)		(616)	66		546				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2025	02/25/2027	45	51,264	1137.4	(2,006)			(1,573)		(1,573)	(946)		502				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2025	02/25/2027	8	48,294	5955.25	(2,622)			(4,180)		(4,180)	(3,361)		656				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2025	02/25/2027	117	212,873	1822.7	(6,748)			(2,495)		(2,495)	(386)		1,687				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2025	02/26/2027	32	192,244	5956.06	(22,101)			(44,895)		(44,895)	(37,989)		5,525				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2025	02/26/2027	96	174,597	1815.16	(5,622)			(2,399)		(2,399)	(642)		1,406				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2025	02/26/2027	262	65,027	248.49	(2,159)			(734)		(734)	(60)		540				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2025	02/26/2027	34	83,895	2493.17	(2,592)			(795)		(795)	15		648				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2025	02/26/2027	277	503,779	1815.96	(15,718)			(6,811)		(6,811)	(1,899)		3,929				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2025	02/26/2027	1,249	311,069	249.1	(10,328)			(3,187)		(3,187)	40		2,582				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2025	02/26/2027	17	42,927	2511.67	(1,326)			(298)		(298)	116		332				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2025	03/01/2027	39	97,280	2511.67	(3,016)			(687)		(687)	255		754				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2025	02/26/2027	6	6,554	1137.48	(256)			(201)		(201)	(121)		64				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2025	02/26/2027	90	533,411	5954.5	(31,539)			(54,445)		(54,445)	(44,589)		7,885				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2025	02/26/2027	398	727,256	1826.95	(23,199)			(7,816)		(7,816)	(566)		5,800				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2025	03/01/2027	151	275,010	1826.95	(8,745)			(2,995)		(2,995)	(262)		2,186				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2025	03/02/2027	346	632,297	1826.95	(20,170)			(6,916)		(6,916)	(613)		5,043				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2025	03/03/2027	123	309,185	2503.71	(9,585)			(2,524)		(2,524)	871		2,396				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2025	03/03/2027	3	19,810	5849.72	(1,203)			(1,995)		(1,995)	(1,569)		301				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2025	03/03/2027	139	253,489	1824.92	(8,112)			(2,906)		(2,906)	(33)		2,028				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2025	03/04/2027	115	28,650	248.48	(957)			(332)		(332)	7		239				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2025	03/04/2027	10	10,999	1120.7	(431)			(459)		(459)	(306)		108				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2025	03/04/2027	4	25,987	5778.15	(3,459)			(8,873)		(8,873)	(7,648)		865				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2025	03/04/2027	185	335,641	1811.2	(10,472)			(5,085)		(5,085)	(1,376)		2,618				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2025	03/05/2027	20	50,597	2492.37	(1,569)			(500)		(500)	55		392				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2025	03/05/2027	100	181,875	1817.43	(5,729)			(2,448)		(2,448)	(419)		1,432				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2025	03/05/2027	44	110,116	2481.57	(3,414)			(1,284)		(1,284)	(75)		853				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2025	03/05/2027	39	43,826	1117.53	(1,709)			(1,927)		(1,927)	(1,322)		427				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2025	03/05/2027	35	198,236	5738.52	(20,253)			(39,147)		(39,147)	(31,974)		5,063				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2025	03/05/2027	179	326,249	1817.64	(10,440)			(4,374)		(4,374)	(676)		2,610				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2025	03/05/2027	61	15,149	248.39	(504)			(179)		(179)			126				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2025	03/08/2027	593	147,253	248.39	(4,918)			(1,757)		(1,757)	(15)		1,230				0001

SCHEDULE DB - PART A - SECTION 1

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2025	03/05/2027	29	71,550	2477.84	(2,218)			(882)		(882)	(96)		555				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2025	03/08/2027	141	349,906	2477.84	(10,847)			(4,356)		(4,356)	(514)		2,712				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2025	03/09/2027	125	308,742	2477.84	(9,602)			(3,856)		(3,856)	(456)		2,400				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2025	03/05/2027	50	286,446	5770.2	(26,066)			(59,412)		(59,412)	(50,180)		6,516				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2025	03/08/2027	120	692,435	5770.2	(70,497)			(136,095)		(136,095)	(111,127)		17,624				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2025	03/05/2027	47	85,874	1828.54	(2,705)			(920)		(920)	38		676				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2025	03/08/2027	384	702,353	1828.54	(22,124)			(7,621)		(7,621)	215		5,531				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2025	03/09/2027	11	19,270	1828.54	(607)			(210)		(210)	5		152				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2025	03/10/2027	515	127,040	246.64	(4,230)			(1,965)		(1,965)	(466)		1,058				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2025	03/10/2027	128	317,059	2474.9	(9,829)			(4,145)		(4,145)	(664)		2,457				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2025	03/10/2027	27	150,849	5614.56	(14,407)			(28,621)		(28,621)	(23,519)		3,602				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2025	03/10/2027	84	152,950	1825.25	(4,818)			(1,792)		(1,792)	(85)		1,204				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2025	03/11/2027	123	687,373	5572.07	(35,929)			(60,347)		(60,347)	(47,622)		8,982				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2025	03/11/2027	11	20,297	1809.98	(637)			(322)		(322)	(96)		159				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2025	03/12/2027	167	184,805	1106.86	(7,248)			(9,633)		(9,633)	(7,066)		1,812				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2025	03/12/2027	267	481,086	1799.55	(15,250)			(9,214)		(9,214)	(3,813)		3,813				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2025	03/12/2027	33	79,904	2456.32	(2,477)			(1,354)		(1,354)	(477)		619				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2025	03/12/2027	257	460,816	1795.98	(14,377)			(9,383)		(9,383)	(4,291)		3,594				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2025	03/12/2027	46	11,362	247.15	(377)			(165)		(165)	(31)		94				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2025	03/12/2027	127	312,558	2464.22	(9,689)			(4,768)		(4,768)	(1,336)		2,422				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2025	03/15/2027	124	304,841	2464.22	(9,450)			(4,687)		(4,687)	(1,340)		2,363				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2025	03/16/2027	170	417,939	2464.22	(12,956)			(6,442)		(6,442)	(1,854)		3,239				0001

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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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2025	03/12/2027	6	35,637	5638.94	(4,811)			(13,346)		(13,346)	(11,642)		1,203				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2025	03/12/2027	200	360,292	1802.42	(11,601)			(6,563)		(6,563)	(2,454)		2,900				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2025	03/15/2027	20	36,085	1802.42	(1,162)			(662)		(662)	(251)		290				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2025	03/16/2027	493	888,707	1802.42	(28,616)			(16,352)		(16,352)	(6,217)		7,154				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2025	03/17/2027	23	56,277	2468.66	(1,745)			(819)		(819)	(201)		436				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2025	03/17/2027	5	30,896	5675.12	(1,610)			(2,694)		(2,694)	(2,124)		402				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2025	03/17/2027	21	37,943	1808.83	(1,153)			(625)		(625)	(216)		288				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2025	03/18/2027	18	101,596	5614.66	(13,721)			(38,710)		(38,710)	(33,851)		3,430				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2025	03/18/2027	382	690,029	1805.72	(21,391)			(12,042)		(12,042)	(4,466)		5,348				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2025	03/19/2027	282	509,399	1806.97	(15,791)			(8,717)		(8,717)	(3,124)		3,948				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2025	03/19/2027	21	52,373	2472.9	(1,624)			(723)		(723)	(148)		406				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2025	03/19/2027	24	134,152	5662.89	(13,453)			(26,511)		(26,511)	(21,746)		3,363				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2025	03/19/2027	38	9,412	247.77	(313)			(128)		(128)	(17)		78				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2025	03/19/2027	220	543,188	2472.22	(16,839)			(7,574)		(7,574)	(1,610)		4,210				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2025	03/22/2027	264	652,939	2472.22	(20,306)			(9,182)		(9,182)	(1,990)		5,077				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2025	03/23/2027	317	783,429	2472.22	(24,365)			(11,048)		(11,048)	(2,419)		6,091				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2025	03/23/2027	45	80,664	1800.03	(2,509)			(1,572)		(1,572)	(684)		627				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2025	03/24/2027	180	444,553	2475.13	(13,781)			(6,042)		(6,042)	(1,161)		3,445				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2025	03/24/2027	552	995,988	1805.31	(30,477)			(17,779)		(17,779)	(6,985)		7,619				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2025	03/25/2027	275	68,179	248.01	(2,270)			(913)		(913)	(109)		568				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2025	03/25/2027	254	456,915	1801.54	(14,164)			(8,723)		(8,723)	(3,706)		3,541				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2025	03/25/2027	1	4,258	5712.2	(558)			(1,529)		(1,529)	(1,332)		140				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2025	03/25/2027	310	560,581	1806.68	(17,995)			(9,795)		(9,795)	(3,422)		4,499				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2025	03/27/2030	32	281,288	8891.94	(40,084)			(61,535)		(61,535)	(31,806)		4,008				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2025	03/25/2027	7	40,625	5693.31	(2,153)			(3,529)		(3,529)	(2,766)		538				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2025	03/25/2027	181	327,557	1809.46	(10,384)			(5,450)		(5,450)	(1,772)		2,596				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2025	03/25/2027	203	50,111	247.04	(1,669)			(767)		(767)	(176)		417				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2025	03/29/2027	505	124,828	247.04	(4,169)			(1,931)		(1,931)	(455)		1,042				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2025	03/25/2027	1,796	4,432,827	2468.35	(137,418)			(66,203)		(66,203)	(17,534)		34,354				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2025	03/29/2027	402	991,977	2468.35	(30,751)			(14,968)		(14,968)	(4,077)		7,688				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2025	03/30/2027	22	53,348	2468.35	(1,659)			(807)		(807)	(219)		415				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2025	03/30/2027	59	330,344	5580.94	(32,982)			(65,433)		(65,433)	(53,752)		8,245				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2025	03/25/2027	157	283,460	1803.75	(8,816)			(5,211)		(5,211)	(2,089)		2,204				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2025	03/29/2027	3	6,275	1803.75	(196)			(116)		(116)	(47)		49				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2025	03/30/2027	22	39,171	1803.75	(1,226)			(729)		(729)	(295)		307				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2025	03/31/2027	20	114,559	5611.85	(6,719)			(12,919)		(12,919)	(10,540)		1,680				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2025	03/31/2027	159	288,306	1811.22	(8,765)			(4,726)		(4,726)	(1,621)		2,191				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2025	04/01/2027	160	39,630	248	(1,324)			(543)		(543)	(19)		331				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2025	04/01/2027	14	77,520	5633.07	(10,194)			(29,338)		(29,338)	(25,303)		2,548				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2025	04/01/2027	297	536,963	1810.43	(16,807)			(8,948)		(8,948)	(2,296)		4,202				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2025	04/02/2027	311	563,799	1812.66	(17,421)			(9,058)		(9,058)	(2,162)		4,355				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2025	04/02/2027	115	285,002	2480.78	(8,892)			(3,681)		(3,681)	(161)		2,223				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2025	04/02/2027	4	23,548	5396.52	(2,179)			(6,228)		(6,228)	(5,366)		545				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2025	04/02/2027	1	2,356	1795.99	(75)			(50)		(50)	(21)		19				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2025	04/02/2027	1,021	246,841	241.87	(8,294)			(7,094)		(7,094)	(3,811)		2,073				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2025	04/02/2027	216	531,277	2460.87	(16,629)			(8,912)		(8,912)	(2,329)		4,157				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2025	04/05/2027	52	128,448	2460.87	(4,020)			(2,169)		(2,169)	(578)		1,005				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2025	04/06/2027	210	516,433	2460.87	(16,164)			(8,740)		(8,740)	(2,341)		4,041				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2025	04/05/2027	1	3,094	5074.08	(158)			(273)		(273)	(211)		39				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2025	04/02/2027	3	4,545	1760.98	(141)			(160)		(160)	(104)		35				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2025	04/05/2027	64	113,525	1760.98	(3,542)			(4,015)		(4,015)	(2,613)		885				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2025	04/06/2027	139	245,272	1760.98	(7,677)			(8,682)		(8,682)	(5,643)		1,919				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2025	04/07/2027	17	17,664	1062.35	(697)			(1,609)		(1,609)	(1,333)		174				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2025	04/07/2027	21	13,300	648.46	(1,166)			(1,829)		(1,829)	(1,367)		292				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2025	04/07/2027	39	199,286	5062.25	(18,139)			(35,899)		(35,899)	(28,719)		4,535				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2025	04/08/2027	5	25,826	4982.77	(3,729)			(14,291)		(14,291)	(12,815)		932				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2025	04/08/2027	153	265,809	1736.39	(8,346)			(12,599)		(12,599)	(9,295)		2,087				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2025	04/09/2027	95	166,224	1755.66	(5,003)			(6,306)		(6,306)	(4,326)		1,251				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2025	04/09/2027	9	23,025	2435.12	(718)			(531)		(531)	(246)		180				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2025	04/09/2027	2	9,055	5268.05	(1,342)			(4,271)		(4,271)	(3,740)		335				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2025	04/09/2027	49	86,276	1750.37	(2,545)			(3,490)		(3,490)	(2,482)		636				0001

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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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2025	04/09/2027	256	61,370	239.44	(2,050)			(2,254)		(2,254)	(1,443)		512				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2025	04/09/2027	523	1,268,908	2424.81	(39,463)			(32,719)		(32,719)	(17,098)		9,866				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2025	04/12/2027	97	234,643	2424.81	(7,297)			(6,072)		(6,072)	(3,184)		1,824				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2025	04/13/2027	206	500,420	2424.81	(15,613)			(12,966)		(12,966)	(6,786)		3,903				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2025	04/09/2027	31	164,168	5363.36	(10,775)			(22,502)		(22,502)	(18,236)		2,694				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2025	04/09/2027	129	227,270	1755.78	(6,523)			(8,610)		(8,610)	(6,028)		1,631				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2025	04/12/2027	97	170,247	1755.78	(4,886)			(6,466)		(6,466)	(4,532)		1,222				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2025	04/13/2027	3	5,561	1755.78	(160)			(211)		(211)	(148)		40				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2025	04/14/2027	123	216,089	1759.43	(6,504)			(7,858)		(7,858)	(5,283)		1,626				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2025	04/14/2027	29	70,261	2444.56	(2,185)			(1,467)		(1,467)	(602)		546				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2025	04/15/2027	17	92,368	5396.63	(9,574)			(26,593)		(26,593)	(22,803)		2,394				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2025	04/15/2027	131	230,519	1757.23	(6,708)			(8,622)		(8,622)	(5,967)		1,677				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2025	04/16/2027	350	372,716	1065.92	(14,610)			(32,707)		(32,707)	(26,923)		3,653				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2025	04/16/2027	20	167,320	8524.63	(14,373)			(34,236)		(34,236)	(28,547)		3,593				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2025	04/16/2027	104	181,875	1754.18	(5,256)			(7,066)		(7,066)	(4,985)		1,314				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2025	04/16/2027	60	316,193	5282.7	(19,002)			(40,100)		(40,100)	(32,579)		4,751				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2025	04/16/2027	279	490,016	1756.92	(14,161)			(18,413)		(18,413)	(12,807)		3,540				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2025	04/19/2027	255	448,232	1756.92	(12,954)			(16,885)		(16,885)	(11,758)		3,238				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2025	04/20/2027	59	103,069	1756.92	(2,989)			(3,886)		(3,886)	(2,703)		747				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2025	04/21/2027	709	170,144	239.97	(5,700)			(6,012)		(6,012)	(3,756)		1,425				0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2025	04/21/2027	125	303,241	2432.3	(9,461)			(7,329)		(7,329)	(3,584)		2,365				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2025	04/21/2027	184	195,591	1063.62	(7,697)			(17,587)		(17,587)	(14,540)		1,924				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2025	04/21/2027	64	330,636	5158.2	(35,790)			(87,806)		(87,806)	(73,640)		8,947				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2025	04/22/2027	16	136,054	8534.08	(12,136)			(28,006)		(28,006)	(23,202)		3,034				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2025	04/22/2027	352	618,369	1758.77	(17,562)			(22,831)		(22,831)	(15,880)		4,390				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2025	04/23/2027	47	252,453	5375.86	(12,706)			(21,990)		(21,990)	(16,960)		3,176				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2025	04/23/2027	117	288,089	2452.68	(8,960)			(5,564)		(5,564)	(2,018)		2,240				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2025	04/23/2027	50	53,912	1068.51	(2,124)			(4,603)		(4,603)	(3,762)		531				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2025	04/23/2027	23	125,620	5484.77	(17,952)			(52,403)		(52,403)	(45,297)		4,488				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2025	04/23/2027	108	190,030	1759.94	(5,549)			(6,922)		(6,922)	(4,726)		1,387				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2025	04/23/2027	730	176,172	241.26	(5,884)			(5,518)		(5,518)	(3,189)		1,471				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2025	04/23/2027	259	637,723	2458.39	(19,833)			(11,519)		(11,519)	(3,668)		4,958				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2025	04/26/2027	336	824,907	2458.39	(25,737)			(14,986)		(14,986)	(4,798)		6,434				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2025	04/27/2027	91	222,977	2458.39	(6,957)			(4,058)		(4,058)	(1,305)		1,739				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2025	04/23/2027	38	209,780	5525.21	(10,597)			(18,163)		(18,163)	(13,969)		2,649				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2025	04/23/2027	385	676,908	1758.01	(19,292)			(25,248)		(25,248)	(17,612)		4,823				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2025	04/26/2027	138	241,733	1758.01	(6,914)			(9,039)		(9,039)	(6,303)		1,728				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2025	04/27/2027	723	1,270,720	1758.01	(36,470)			(47,557)		(47,557)	(33,121)		9,117				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2025	04/28/2027	205	504,950	2464.09	(15,754)			(8,606)		(8,606)	(2,370)		3,939				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2025	04/28/2027	58	61,181	1046.5	(1,750)			(3,515)		(3,515)	(2,823)		437				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2025	04/28/2027	7	41,459	5528.75	(5,726)			(16,872)		(16,872)	(14,605)		1,432				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2025	04/28/2027	395	694,666	1758.38	(20,006)			(25,904)		(25,904)	(17,984)		5,002				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2025	04/29/2027	638	154,414	242.05	(5,188)			(4,505)		(4,505)	(2,451)		1,297				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2025	04/29/2027	32	80,232	2469.47	(2,503)			(1,284)		(1,284)	(293)		626				0001
Blackrock Adaptive US Equity Index 5% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2025	04/29/2027	608	636,759	1047	(18,211)			(36,305)		(36,305)	(29,096)		4,553				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2025	04/29/2027	10	10,790	1070.17	(425)			(905)		(905)	(737)		106				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2025	04/29/2027	16	91,083	5560.83	(4,736)			(7,855)		(7,855)	(5,981)		1,184				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2025	04/29/2027	385	678,103	1760.04	(19,801)			(24,801)		(24,801)	(16,963)		4,950				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/30/2025	04/30/2027	64	112,500	1761.65	(3,465)			(4,038)		(4,038)	(2,666)		866				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2025	04/30/2027	122	300,271	2467.47	(9,398)			(4,934)		(4,934)	(822)		2,350				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2025	04/30/2027	76	50,730	663.97	(4,449)			(5,980)		(5,980)	(4,033)		1,112				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2025	05/01/2030	394	261,561	663.97	(35,729)			(44,300)		(44,300)	(16,610)		3,573				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2025	04/30/2027	286	502,334	1758.92	(14,517)			(18,641)		(18,641)	(12,290)		3,629				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2025	04/30/2027	1,391	334,914	240.78	(11,186)			(11,065)		(11,065)	(6,171)		2,797				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2025	04/30/2027	260	639,259	2461.05	(19,881)			(11,341)		(11,341)	(2,643)		4,970				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2025	05/03/2027	19	46,993	2461.05	(1,466)			(839)		(839)	(197)		367				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2025	05/04/2027	85	209,806	2461.05	(6,546)			(3,751)		(3,751)	(887)		1,636				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2025	04/30/2027	67	71,640	1072.51	(2,808)			(5,858)		(5,858)	(4,630)		702				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2025	04/30/2027	102	577,225	5686.67	(47,521)			(87,930)		(87,930)	(67,140)		11,880				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2025	04/30/2027	328	578,031	1763.81	(17,052)			(20,196)		(20,196)	(12,736)		4,263				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2025	05/03/2027	47	82,087	1763.81	(2,430)			(2,876)		(2,876)	(1,813)		607				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2025	05/05/2027	134	328,978	2457.54	(10,231)			(6,137)		(6,137)	(1,661)		2,558				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2025	05/05/2027	10	54,989	5650.38	(7,649)			(20,832)		(20,832)	(17,486)		1,912				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2025	05/05/2027	181	319,106	1761.78	(9,190)			(11,486)		(11,486)	(7,465)		2,298				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2025	05/06/2027	45	249,890	5606.91	(12,829)			(21,444)		(21,444)	(15,831)		3,207				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2025	05/06/2027	67	118,324	1759.08	(3,479)			(4,405)		(4,405)	(2,883)		870				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2025	05/07/2027	1	6,930	5631.28	(979)			(2,658)		(2,658)	(2,230)		245				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2025	05/07/2027	26	45,000	1760.55	(1,350)			(1,647)		(1,647)	(1,056)		337				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2025	05/07/2027	261	639,216	2452.57	(19,880)			(12,663)		(12,663)	(3,966)		4,970				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2025	05/07/2027	199	213,188	1071.27	(8,391)			(17,681)		(17,681)	(14,010)		2,098				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2025	05/07/2027	45	257,580	5663.94	(36,504)			(96,841)		(96,841)	(80,871)		9,126				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2025	05/07/2027	1,943	466,759	240.25	(15,590)			(16,304)		(16,304)	(9,483)		3,897				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2025	05/07/2027	509	1,247,041	2451.91	(38,783)			(24,889)		(24,889)	(7,921)		9,696				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2025	05/10/2027	57	139,873	2451.91	(4,350)			(2,805)		(2,805)	(902)		1,088				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2025	05/11/2027	725	1,776,492	2451.91	(55,427)			(35,689)		(35,689)	(11,440)		13,857				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2025	05/07/2027	25	143,532	5659.91	(7,507)			(12,275)		(12,275)	(8,991)		1,877				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2025	05/07/2027	74	129,574	1762.11	(3,926)			(4,653)		(4,653)	(2,936)		982				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2025	05/10/2027	195	344,165	1762.11	(10,428)			(12,393)		(12,393)	(7,831)		2,607				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2025	05/12/2027	28	19,033	683.72	(1,669)			(1,805)		(1,805)	(1,075)		417				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2025	05/12/2027	6	34,040	5844.19	(4,655)			(11,448)		(11,448)	(9,411)		1,164				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2025	05/12/2027	1,149	2,033,697	1770.43	(58,570)			(66,151)		(66,151)	(40,527)		14,643				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2025	05/13/2027	35	37,729	1079.4	(1,475)			(2,861)		(2,861)	(2,215)		369				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2025	05/14/2027	14	14,656	1078.92	(573)			(1,118)		(1,118)	(867)		143				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2025	05/14/2027	16	150,000	9142.48	(12,660)			(20,466)		(20,466)	(14,927)		3,165				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2025	05/14/2027	69	122,296	1764.84	(3,632)			(4,275)		(4,275)	(2,686)		908				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2025	05/14/2027	54	12,855	239.64	(428)			(477)		(477)	(290)		107				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2025	05/14/2027	56	329,019	5916.93	(23,150)			(43,993)		(43,993)	(33,865)		5,787				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2025	05/14/2027	81	143,298	1770.99	(4,428)			(4,638)		(4,638)	(2,701)		1,107				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2025	05/14/2027	181	43,395	239.66	(1,445)			(1,607)		(1,607)	(975)		361				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2025	05/14/2027	191	470,392	2459.99	(14,582)			(8,672)		(8,672)	(2,292)		3,646				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2025	05/17/2027	80	197,922	2459.99	(6,155)			(3,668)		(3,668)	(975)		1,539				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2025	05/14/2027	81	481,910	5958.38	(47,805)			(85,403)		(85,403)	(64,488)		11,951				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2025	05/14/2027	80	141,324	1775.59	(4,211)			(4,310)		(4,310)	(2,468)		1,053				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2025	05/18/2027	137	242,595	1775.59	(7,254)			(7,433)		(7,433)	(4,260)		1,813				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2025	05/19/2027	173	424,729	2458.26	(13,167)			(8,055)		(8,055)	(2,294)		3,292				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2025	05/19/2027	5	31,622	5963.6	(4,362)			(9,868)		(9,868)	(7,960)		1,091				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2025	05/19/2027	56	98,815	1775.14	(2,866)			(3,049)		(3,049)	(1,795)		716				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2025	05/20/2027	79	19,030	239.47	(636)			(720)		(720)	(442)		159				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2025	05/20/2027	16	27,976	1773.95	(834)			(878)		(878)	(513)		208				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2025	05/21/2030	38	345,000	9052.02	(49,163)			(70,976)		(70,976)	(32,875)		4,916				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2025	05/21/2027	20	13,500	680.58	(1,184)			(1,340)		(1,340)	(822)		296				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2025	05/21/2027	40	233,566	5844.61	(21,874)			(47,908)		(47,908)	(38,338)		5,469				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2025	05/21/2027	42	75,000	1766.12	(2,228)			(2,598)		(2,598)	(1,623)		557				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2025	05/21/2027	95	233,131	2445.2	(7,227)			(5,116)		(5,116)	(1,954)		1,807				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2025	05/21/2027	3	16,718	5842.01	(2,297)			(5,651)		(5,651)	(4,646)		574				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2025	05/21/2027	270	476,993	1764.08	(14,071)			(16,937)		(16,937)	(10,780)		3,518				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2025	05/21/2027	136	32,565	239.19	(1,084)			(1,263)		(1,263)	(789)		271				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2025	05/25/2027	2,096	501,406	239.19	(16,747)			(19,503)		(19,503)	(12,176)		4,187				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2025	05/21/2027	108	262,961	2446.05	(8,152)			(5,718)		(5,718)	(2,152)		2,038				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2025	05/24/2027	112	274,105	2446.05	(8,525)			(5,986)		(5,986)	(2,256)		2,131				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2025	05/25/2027	273	667,668	2446.05	(20,764)			(14,601)		(14,601)	(5,517)		5,191				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2025	05/26/2027	54	131,149	2446.05	(4,079)			(2,872)		(2,872)	(1,088)		1,020				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2025	05/21/2027	33	191,085	5802.82	(16,581)			(35,816)		(35,816)	(28,562)		4,145				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2025	05/21/2027	63	111,371	1763.28	(3,330)			(3,993)		(3,993)	(2,536)		833				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2025	05/25/2027	239	421,386	1763.28	(12,642)			(15,161)		(15,161)	(9,630)		3,160				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2025	05/26/2027	274	482,311	1763.28	(14,469)			(17,368)		(17,368)	(11,038)		3,617				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2025	05/27/2027	350	618,439	1769.35	(19,110)			(20,705)		(20,705)	(12,344)		4,777				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2025	05/28/2027	72	424,125	5888.55	(29,067)			(53,848)		(53,848)	(41,131)		7,267				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2025	05/28/2027	98	172,638	1764.92	(5,076)			(6,106)		(6,106)	(3,886)		1,269				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2025	05/29/2030	41	377,654	9104.68	(53,816)			(76,023)		(76,023)	(34,316)		5,382				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2025	05/28/2027		346	5912.17	(47)			(112)		(112)	(92)		12				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2025	05/28/2027	1	1,498	1767.72	(44)			(51)		(51)	(32)		11				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2025	05/28/2027	41	9,868	239.84	(329)			(364)		(364)	(220)		82				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2025	05/28/2027	121	298,588	2462.82	(9,256)			(5,464)		(5,464)	(1,415)		2,314				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2025	05/28/2027	15	89,599	5911.69	(7,689)			(15,998)		(15,998)	(12,634)		1,922				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2025	05/28/2027	97	170,670	1768.51	(5,035)			(5,779)		(5,779)	(3,576)		1,259				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2025	06/01/2027	588	1,040,504	1768.51	(30,799)			(35,368)		(35,368)	(21,893)		7,700				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2025	06/02/2027	1,433	344,458	240.41	(11,505)			(12,130)		(12,130)	(6,617)		2,876				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2025	06/02/2027	221	543,181	2460.35	(16,893)			(10,304)		(10,304)	(2,209)		4,223				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2025	06/02/2027	131	90,000	689.64	(7,893)			(8,117)		(8,117)	(4,335)		1,973				0001

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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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2025	06/02/2027	57	339,453	5935.94	(34,774)			(61,081)		(61,081)	(44,418)		8,693				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2025	06/02/2027	93	164,993	1767.82	(4,900)			(5,661)		(5,661)	(3,313)		1,225				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2025	06/03/2027	7	42,962	5970.37	(5,873)			(13,441)		(13,441)	(10,626)		1,468				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2025	06/03/2027	206	365,219	1768.84	(10,701)			(12,388)		(12,388)	(7,261)		2,675				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/04/2025	06/04/2027	106	187,540	1767.76	(5,889)			(6,451)		(6,451)	(3,630)		1,472				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2025	06/04/2027	152	373,356	2464.3	(11,611)			(6,802)		(6,802)	(1,239)		2,903				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2025	06/04/2027	54	319,594	5939.3	(21,448)			(39,296)		(39,296)	(29,019)		5,362				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2025	06/04/2027	319	563,598	1765.9	(17,190)			(19,827)		(19,827)	(11,590)		4,297				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2025	06/07/2027	2,507	602,621	240.39	(20,067)			(21,348)		(21,348)	(11,732)		5,017				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2025	06/04/2027	110	270,435	2455.5	(8,383)			(5,425)		(5,425)	(1,408)		2,096				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2025	06/07/2027	482	1,183,898	2455.5	(36,701)			(23,860)		(23,860)	(6,274)		9,175				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2025	06/06/2030	22	205,885	9235.21	(29,339)			(39,182)		(39,182)	(15,955)		2,934				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2025	06/04/2027	90	540,840	6000.36	(45,858)			(90,496)		(90,496)	(68,523)		11,465				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2025	06/07/2027	31	188,208	6000.36	(21,004)			(41,117)		(41,117)	(31,052)		5,251				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2025	06/08/2027		1,923	6000.36	(262)			(591)		(591)	(466)		66				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2025	06/04/2027	28	50,419	1769.32	(1,578)			(1,702)		(1,702)	(946)		395				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2025	06/07/2027	64	113,209	1769.32	(3,543)			(3,832)		(3,832)	(2,134)		886				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2025	06/08/2027	274	484,292	1769.32	(15,158)			(16,410)		(16,410)	(9,146)		3,790				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2025	06/09/2027	209	512,952	2457.01	(15,901)			(10,203)		(10,203)	(2,583)		3,975				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2025	06/09/2027	11	67,813	6005.88	(9,162)			(20,784)		(20,784)	(16,394)		2,290				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2025	06/10/2027	20	14,250	702.63	(1,250)			(1,105)		(1,105)	(507)		312				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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2025	06/10/2030	168	118,085	702.63	(16,130)			(15,610)		(15,610)	(2,840)		1,613				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2025	06/10/2027	85	149,995	1771.51	(4,470)			(4,958)		(4,958)	(2,816)		1,117				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2025	06/11/2027	37	221,707	6022.24	(13,355)			(22,598)		(22,598)	(16,199)		3,339				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2025	06/11/2027	38	68,098	1769.38	(2,145)			(2,312)		(2,312)	(1,284)		536				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2025	06/11/2027	170	419,632	2469.94	(13,051)			(7,268)		(7,268)	(1,015)		3,263				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2025	06/11/2027	130	230,303	1771.09	(6,955)			(7,659)		(7,659)	(4,327)		1,739				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2025	06/11/2027	191	46,099	241.29	(1,535)			(1,513)		(1,513)	(777)		384				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2025	06/15/2027	590	142,301	241.29	(4,753)			(4,687)		(4,687)	(2,410)		1,188				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2025	06/11/2027	320	786,232	2456.55	(24,373)			(15,764)		(15,764)	(4,085)		6,093				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2025	06/14/2027	190	466,244	2456.55	(14,500)			(9,390)		(9,390)	(2,442)		3,625				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2025	06/15/2027	198	486,161	2456.55	(15,120)			(9,806)		(9,806)	(2,561)		3,780				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2025	06/11/2027	783	1,381,593	1765.23	(41,586)			(49,298)		(49,298)	(29,372)		10,396				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2025	06/14/2027	132	233,548	1765.23	(7,053)			(8,355)		(8,355)	(4,976)		1,763				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2025	06/15/2027	249	440,266	1765.23	(13,296)			(15,765)		(15,765)	(9,394)		3,324				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2025	06/16/2027	25	153,367	6033.11	(9,366)			(15,161)		(15,161)	(10,673)		2,341				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2025	06/16/2027	23	5,531	241.28	(185)			(183)		(183)	(94)		46				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2025	06/17/2027	187	328,868	1761.96	(10,096)			(12,253)		(12,253)	(7,415)		2,524				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2025	06/17/2027	8	5,635	690.66	(494)			(509)		(509)	(273)		124				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2025	06/17/2027	85	150,060	1761.56	(4,712)			(5,617)		(5,617)	(3,359)		1,178				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2025	06/21/2027	61	14,768	240.69	(493)			(516)		(516)	(279)		123				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2025	06/17/2027	235	578,370	2457.44	(17,929)			(11,591)		(11,591)	(3,000)		4,482				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2025	06/21/2027	296	726,739	2457.44	(22,602)			(14,651)		(14,651)	(3,821)		5,650				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2025	06/22/2027	78	191,957	2457.44	(5,970)			(3,875)		(3,875)	(1,015)		1,492				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2025	06/20/2030	18	162,572	9141.53	(23,167)			(32,317)		(32,317)	(13,977)		2,317				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2025	06/20/2030	284	195,199	688.34	(26,645)			(28,486)		(28,486)	(7,393)		2,664				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2025	06/17/2027	98	585,103	5967.84	(36,983)			(64,969)		(64,969)	(47,248)		9,246				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2025	06/17/2027	74	130,365	1761.09	(3,937)			(4,906)		(4,906)	(3,019)		984				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2025	06/21/2027	284	500,968	1761.09	(15,179)			(18,913)		(18,913)	(11,639)		3,795				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2025	06/22/2027	269	474,486	1761.09	(14,377)			(17,927)		(17,927)	(11,038)		3,594				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2025	06/23/2027	17	18,038	1087.25	(707)			(1,260)		(1,260)	(921)		177				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2025	06/23/2027	37	220,977	6025.17	(22,720)			(40,031)		(40,031)	(29,144)		5,680				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2025	06/23/2027	81	142,267	1766.44	(4,368)			(5,057)		(5,057)	(2,965)		1,092				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2025	06/24/2027	10	11,461	1092.17	(449)			(756)		(756)	(541)		112				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2025	06/24/2027	57	346,102	6092.18	(18,544)			(27,937)		(27,937)	(19,051)		4,636				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2025	06/24/2027	254	450,000	1768.82	(13,590)			(15,569)		(15,569)	(9,057)		3,398				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2025	06/25/2027	10	7,416	706.58	(650)			(557)		(557)	(245)		163				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2025	06/25/2027	34	206,940	6141.02	(26,981)			(58,414)		(58,414)	(45,486)		6,745				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2025	06/25/2027	230	407,144	1767.33	(12,703)			(14,348)		(14,348)	(8,262)		3,176				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2025	06/25/2027	664	161,000	242.45	(5,394)			(4,819)		(4,819)	(2,235)		1,348				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2025	06/25/2027	445	1,106,759	2485.09	(34,531)			(16,583)		(16,583)	(37)		8,633				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2025	06/28/2027	11	28,054	2485.09	(875)			(423)		(423)	(3)		219				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2025	06/29/2027	4	10,418	2485.09	(325)			(157)		(157)	(2)		81				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2025	06/25/2027	36	220,166	6173.07	(19,268)			(36,514)		(36,514)	(27,281)		4,817				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2025	06/25/2027	271	478,989	1769.62	(15,184)			(16,431)		(16,431)	(9,155)		3,796				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2025	06/28/2027	78	137,271	1769.62	(4,352)			(4,722)		(4,722)	(2,637)		1,088				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2025	06/29/2027	184	324,888	1769.62	(10,299)			(11,185)		(11,185)	(6,251)		2,575				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2025	06/30/2027	51	127,928	2492.78	(3,991)			(1,772)		(1,772)	140		998				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2025	06/30/2027	46	282,902	6204.95	(25,776)			(42,524)		(42,524)	(30,173)		6,444				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2025	06/30/2027	82	145,494	1771.59	(4,408)			(4,898)		(4,898)	(2,786)		1,102				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2025	07/01/2030	21	201,435	9490.06	(28,704)			(34,280)		(34,280)	(11,077)		2,870				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2025	07/01/2030	164	118,934	725	(16,246)			(13,452)		(13,452)	(320)		1,625				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2025	07/01/2027	5	28,752	6198.01	(3,764)			(7,832)		(7,832)	(5,872)		941				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2025	07/01/2027	266	474,036	1780.39	(14,458)			(14,355)		(14,355)	(6,825)		3,615				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2025	07/02/2027	88	219,531	2484.07	(6,827)			(3,373)		(3,373)	182		1,707				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2025	07/06/2027	95	235,329	2484.07	(7,342)			(3,644)		(3,644)	180		1,836				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2025	07/06/2027	30	32,842	1103.47	(1,295)			(1,898)		(1,898)	(1,223)		324				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2025	07/02/2027	48	299,431	6279.35	(26,449)			(47,865)		(47,865)	(34,090)		6,612				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2025	07/02/2027	103	183,560	1782.98	(5,727)			(5,388)		(5,388)	(2,405)		1,432				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2025	07/06/2027	224	398,928	1782.98	(12,486)			(11,762)		(11,762)	(5,259)		3,122				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2025	07/07/2027	24	60,416	2476.82	(1,879)			(1,015)		(1,015)	(37)		470				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2025	07/07/2027	1,200	2,133,795	1778.24	(64,867)			(66,772)		(66,772)	(32,987)		16,217				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2025	07/08/2027	420	101,686	242.22	(3,396)			(3,150)		(3,150)	(1,381)		849				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2025	07/08/2027	1	8,789	6225.52	(366)			(530)		(530)	(339)		91				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2025	07/08/2030	40	249,170	6225.52	(51,578)			(65,888)		(65,888)	(24,196)		5,158				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2025	07/08/2027	59	104,470	1780.17	(3,249)			(3,196)		(3,196)	(1,504)		812				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/09/2025	07/09/2027	95	169,048	1782.18	(5,173)			(5,051)		(5,051)	(2,357)		1,293				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2025	07/09/2027	166	411,704	2480.08	(12,804)			(6,700)		(6,700)	(31)		3,201				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2025	07/09/2027	606	1,082,143	1786.32	(33,546)			(30,703)		(30,703)	(13,231)		8,387				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2025	07/09/2027	993	240,851	242.53	(8,044)			(7,262)		(7,262)	(3,072)		2,011				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2025	07/09/2027	34	83,929	2469.74	(2,610)			(1,527)		(1,527)	(168)		653				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2025	07/12/2027	46	113,940	2469.74	(3,544)			(2,083)		(2,083)	(237)		886				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2025	07/13/2027	151	372,986	2469.74	(11,637)			(6,829)		(6,829)	(768)		2,909				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2025	07/09/2027	36	223,414	6259.75	(13,536)			(20,064)		(20,064)	(13,015)		3,384				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2025	07/09/2027	16	28,026	1781.91	(866)			(840)		(840)	(389)		216				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2025	07/12/2027	46	82,150	1781.91	(2,547)			(2,471)		(2,471)	(1,144)		637				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2025	07/13/2027	138	245,056	1781.91	(7,621)			(7,379)		(7,379)	(3,409)		1,905				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2025	07/14/2027	149	36,231	242.49	(1,210)			(1,102)		(1,102)	(472)		303				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2025	07/14/2027	148	365,485	2472.41	(11,367)			(6,516)		(6,516)	(596)		2,842				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2025	07/14/2027	1	13,500	9685.02	(1,204)			(1,276)		(1,276)	(648)		301				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2025	07/12/2030	26	253,168	9685.02	(36,051)			(39,398)		(39,398)	(10,256)		3,605				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2025	07/14/2027	108	192,818	1781.44	(5,804)			(5,846)		(5,846)	(2,823)		1,451				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2025	07/15/2030	5	44,256	9696.25	(6,306)			(6,855)		(6,855)	(1,757)		631				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2025	07/15/2027	23	17,047	732.18	(1,495)			(939)		(939)	(161)		374				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2025	07/15/2030	141	103,168	732.18	(14,093)			(11,107)		(11,107)	285		1,409				0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2025	07/15/2027	30	189,572	6243.76	(25,295)			(50,443)		(50,443)	(37,269)		6,324				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2025	07/15/2027	223	395,617	1773.59	(12,145)			(13,192)		(13,192)	(6,866)		3,036				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2025	07/16/2027	2	14,274	6263.7	(769)			(1,116)		(1,116)	(715)		192				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2025	07/16/2027	226	402,500	1777.22	(12,800)			(12,868)		(12,868)	(6,202)		3,200				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2025	07/16/2027	211	520,976	2469.45	(16,202)			(9,613)		(9,613)	(1,174)		4,051				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2025	07/16/2027	21	23,131	1104.05	(907)			(1,333)		(1,333)	(860)		227				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2025	07/16/2027	3	31,178	9824.95	(2,778)			(2,624)		(2,624)	(1,177)		694				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/16/2027	2,382	578,325	242.75	(19,316)			(17,217)		(17,217)	(7,157)		4,829				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/20/2027	120	29,172	242.75	(977)			(872)		(872)	(363)		244				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/16/2027	534	1,321,578	2472.85	(41,101)			(23,526)		(23,526)	(2,119)		10,275				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/19/2027	193	476,782	2472.85	(14,828)			(8,528)		(8,528)	(805)		3,707				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/20/2027	216	534,120	2472.85	(16,665)			(9,569)		(9,569)	(889)		4,166				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/18/2030	19	187,500	9808.75	(26,719)			(27,451)		(27,451)	(5,853)		2,672				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/16/2027	27	169,629	6296.79	(10,873)			(17,219)		(17,219)	(11,556)		2,718				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/19/2027	2	12,103	6296.79	(651)			(940)		(940)	(601)		163				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/16/2027	585	1,041,216	1780.28	(32,278)			(32,083)		(32,083)	(15,272)		8,069				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/19/2027	202	359,462	1780.28	(11,143)			(11,111)		(11,111)	(5,307)		2,786				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2025	07/20/2027	73	129,145	1780.28	(4,003)			(3,996)		(3,996)	(1,911)		1,001				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2025	07/21/2027	23	57,618	2479.07	(1,792)			(968)		(968)	(35)		448				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2025	07/19/2030	8	75,000	9878.86	(10,680)			(10,562)		(10,562)	(1,929)		1,068				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2025	07/21/2027	138	872,112	6305.6	(61,309)			(91,505)		(91,505)	(59,573)		15,327				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2025	07/21/2027	188	333,530	1777.89	(10,306)			(10,631)		(10,631)	(5,263)		2,577				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2025	07/22/2027	79	19,259	244.41	(645)			(495)		(495)	(159)		161				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2025	07/22/2030	3	31,520	9800.1	(4,492)			(4,641)		(4,641)	(1,011)		449				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2025	07/22/2030	289	215,270	745.65	(29,406)			(21,427)		(21,427)	2,343		2,941				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2025	07/22/2027	90	569,250	6309.62	(40,132)			(59,660)		(59,660)	(38,758)		10,033				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2025	07/22/2027	47	84,062	1788.18	(2,606)			(2,366)		(2,366)	(1,008)		651				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/23/2025	07/23/2027	2	13,890	6358.91	(1,038)			(1,696)		(1,696)	(1,156)		260				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/23/2025	07/23/2027	86	153,308	1790.13	(4,691)			(4,215)		(4,215)	(1,772)		1,173				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2025	07/23/2027	511	124,699	244.26	(4,165)			(3,254)		(3,254)	(1,085)		1,041				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2025	07/23/2027	39	97,153	2478.2	(3,021)			(1,653)		(1,653)	(79)		755				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2025	07/23/2027	53	336,896	6363.35	(34,107)			(54,393)		(54,393)	(36,629)		8,527				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2025	07/23/2027	93	167,283	1791.23	(5,152)			(4,536)		(4,536)	(1,853)		1,288				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/26/2027	282	68,965	244.21	(2,303)			(1,815)		(1,815)	(615)		576				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/23/2027	360	894,113	2483.09	(27,807)			(14,431)		(14,431)	51		6,952				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/26/2027	103	256,188	2483.09	(7,967)			(4,156)		(4,156)	(7)		1,992				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/27/2027	16	39,709	2483.09	(1,235)			(645)		(645)	(2)		309				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/23/2027	2	19,000	9928.17	(1,693)			(1,472)		(1,472)	(591)		423				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/25/2030	57	562,500	9928.17	(80,156)			(77,155)		(77,155)	(12,362)		8,016				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/23/2027	25	19,250	768.45	(1,688)			(677)		(677)	203		422				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/25/2030	244	187,500	768.45	(25,594)			(16,301)		(16,301)	4,388		2,559				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/23/2027	4	23,066	6388.64	(969)			(1,350)		(1,350)	(845)		242				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/26/2027	7	44,521	6388.64	(5,850)			(10,776)		(10,776)	(7,729)		1,463				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/23/2027	553	991,213	1791.44	(31,322)			(26,806)		(26,806)	(10,493)		7,831				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2025	07/26/2027	37	66,351	1791.44	(2,097)			(1,801)		(1,801)	(709)		524				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2025	07/28/2027	67	428,422	6389.77	(43,403)			(68,586)		(68,586)	(45,980)		10,851				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2025	07/28/2027	113	201,323	1785.12	(6,080)			(5,924)		(5,924)	(2,757)		1,520				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2025	07/29/2030	20	127,870	6370.86	(25,230)			(32,771)		(32,771)	(12,377)		2,523				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2025	07/23/2027	11	107,534	9961.04	(9,194)			(8,058)		(8,058)	(3,270)		2,299				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2025	07/30/2030	48	480,968	9961.04	(68,538)			(64,826)		(64,826)	(9,425)		6,854				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2025	07/30/2030	238	180,968	759.47	(24,702)			(16,627)		(16,627)	3,341		2,470				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2025	07/30/2027	94	596,908	6362.9	(42,201)			(61,762)		(61,762)	(39,782)		10,550				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2025	07/30/2027	16	98,746	6339.39	(13,183)			(24,810)		(24,810)	(17,944)		3,296				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2025	07/30/2027	113	201,162	1774.55	(6,256)			(6,725)		(6,725)	(3,467)		1,564				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2025	07/30/2027	1,918	465,922	242.87	(15,608)			(13,920)		(13,920)	(5,140)		3,902				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2025	08/02/2027	110	273,242	2482.33	(8,525)			(4,522)		(4,522)	273		2,131				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2025	07/30/2027	25	246,024	9696.02	(21,921)			(23,368)		(23,368)	(11,037)		5,480				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2025	07/30/2027	88	551,915	6238.01	(39,622)			(67,408)		(67,408)	(45,120)		9,906				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2025	07/30/2027	99	175,992	1771.23	(5,597)			(6,113)		(6,113)	(2,965)		1,399				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2025	08/02/2027	164	290,628	1771.23	(9,242)			(10,120)		(10,120)	(4,922)		2,310				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2025	08/04/2027	512	125,052	244.04	(4,189)			(3,378)		(3,378)	(1,022)		1,047				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2025	08/04/2027	249	621,386	2494.1	(19,387)			(9,091)		(9,091)	1,814		4,847				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2025	08/02/2030	5	45,000	9826.64	(6,408)			(6,547)		(6,547)	(1,261)		641				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2025	08/04/2027	21	15,348	740.02	(1,346)			(792)		(792)	(35)		336				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2025	08/04/2027	61	109,136	1776.94	(3,394)			(3,565)		(3,565)	(1,656)		849				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2025	08/05/2027	32	35,312	1104.06	(1,394)			(2,051)		(2,051)	(1,267)		349				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2025	08/05/2027	1	6,000	9765.05	(454)			(505)		(505)	(250)		113				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2025	08/05/2027	40	252,390	6299.19	(24,790)			(39,513)		(39,513)	(25,569)		6,197				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2025	08/05/2027	188	333,525	1778.27	(10,173)			(10,738)		(10,738)	(5,016)		2,543				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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2025	08/06/2027	14	10,258	741.27	(835)			(516)		(516)	(47)		209				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2025	08/06/2027	1	3,252	6345.06	(424)			(817)		(817)	(579)		106				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2025	08/06/2027	68	169,327	2492.73	(5,283)			(2,524)		(2,524)	448		1,321				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2025	08/06/2027	132	145,937	1107.32	(5,760)			(8,150)		(8,150)	(4,910)		1,440				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2025	08/07/2030	26	259,596	9919.36	(36,992)			(35,904)		(35,904)	(5,385)		3,699				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2025	08/06/2027	32	56,743	1781.76	(1,731)			(1,755)		(1,755)	(782)		433				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2025	08/09/2027	249	60,926	244.72	(2,041)			(1,554)		(1,554)	(406)		510				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2025	08/06/2027	88	220,622	2496.42	(6,883)			(3,159)		(3,159)	713		1,721				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2025	08/09/2027	129	321,105	2496.42	(10,018)			(4,623)		(4,623)	1,012		2,505				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2025	08/10/2027	101	252,422	2496.42	(7,876)			(3,641)		(3,641)	789		1,969				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2025	08/06/2027	12	77,370	6389.45	(4,124)			(5,878)		(5,878)	(3,558)		1,031				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2025	08/06/2027	14	25,848	1783.45	(812)			(784)		(784)	(327)		203				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2025	08/09/2027	22	39,600	1783.45	(1,243)			(1,204)		(1,204)	(505)		311				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2025	08/11/2027	39	96,600	2494.94	(3,014)			(1,419)		(1,419)	277		753				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2025	08/11/2027	1	11,789	9977.66	(1,052)			(893)		(893)	(302)		263				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2025	08/09/2030	50	37,500	743.88	(5,119)			(3,791)		(3,791)	432		512				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2025	08/11/2027	7	46,640	6373.45	(2,495)			(3,545)		(3,545)	(2,141)		624				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2025	08/11/2027	132	235,232	1782.13	(7,363)			(7,281)		(7,281)	(3,139)		1,841				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2025	08/12/2027	1	12,255	10152.49	(1,093)			(793)		(793)	(178)		273				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2025	08/12/2030	30	302,924	10152.49	(43,167)			(36,594)		(36,594)	(982)		4,317				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2025	08/12/2027	79	508,929	6445.76	(37,215)			(54,390)		(54,390)	(33,456)		9,304				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2025	08/12/2027	78	138,826	1785.46	(4,262)			(4,134)		(4,134)	(1,737)		1,065				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2025	08/13/2027	63	113,561	1795.4	(3,486)			(2,998)		(2,998)	(1,037)		872				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2025	08/13/2027	422	1,054,579	2500.67	(32,903)			(14,602)		(14,602)	3,906		8,226				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2025	08/13/2027	6	38,466	6468.54	(4,970)			(8,899)		(8,899)	(6,104)		1,243				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2025	08/13/2027	16	27,786	1789.4	(853)			(790)		(790)	(310)		213				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2025	08/13/2027	256	62,670	245.22	(2,099)			(1,533)		(1,533)	(352)		525				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2025	08/13/2027	73	182,618	2496.54	(5,698)			(2,645)		(2,645)	560		1,424				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2025	08/16/2027	203	505,950	2496.54	(15,786)			(7,369)		(7,369)	1,510		3,946				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2025	08/17/2027	63	156,433	2496.54	(4,896)			(2,283)		(2,283)	472		1,224				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2025	08/15/2030	2	16,164	10074.78	(2,303)			(2,047)		(2,047)	(147)		230				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2025	08/13/2027	59	381,020	6449.8	(26,844)			(41,676)		(41,676)	(26,576)		6,711				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2025	08/17/2027	19	120,966	6449.8	(12,175)			(18,944)		(18,944)	(12,096)		3,044				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2025	08/13/2027	753	1,347,478	1788.6	(41,098)			(38,679)		(38,679)	(15,561)		10,275				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2025	08/16/2027	395	705,833	1788.6	(21,598)			(20,328)		(20,328)	(8,178)		5,400				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2025	08/18/2027	2	4,528	2494.87	(141)			(67)		(67)	12		35				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2025	08/16/2030	349	262,500	752.6	(35,831)			(25,253)		(25,253)	4,308		3,583				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2025	08/18/2027	37	65,725	1786.5	(1,998)			(1,945)		(1,945)	(821)		500				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2025	08/19/2027	10	94,572	9855.5	(6,393)			(6,895)		(6,895)	(3,299)		1,598				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2025	08/19/2030	25	251,165	9855.5	(35,791)			(36,113)		(36,113)	(6,585)		3,579				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2025	08/19/2027	1	3,803	6411.37	(496)			(920)		(920)	(641)		124				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2025	08/19/2027	109	196,034	1792.31	(6,038)			(5,415)		(5,415)	(2,019)		1,509				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2025	08/20/2027	19	4,692	245.21	(157)			(116)		(116)	(27)		39				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2025	08/20/2027	4	37,423	9765.65	(3,338)			(3,421)		(3,421)	(1,544)		835				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2025	08/20/2027	603	147,357	244.45	(4,936)			(3,905)		(3,905)	(1,128)		1,234				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2025	08/20/2027	192	476,581	2487.62	(14,869)			(7,685)		(7,685)	679		3,717				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2025	08/21/2030	322	236,693	736.19	(32,309)			(25,124)		(25,124)	1,530		3,231				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2025	08/20/2027	30	190,152	6370.17	(15,374)			(24,474)		(24,474)	(15,826)		3,844				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2025	08/20/2027	187	335,659	1790.43	(10,238)			(9,497)		(9,497)	(3,738)		2,559				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2025	08/24/2027	395	97,619	246.83	(3,280)			(2,076)		(2,076)	(231)		820				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2025	08/20/2027	73	181,995	2503.3	(5,678)			(2,481)		(2,481)	713		1,420				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2025	08/23/2027	252	631,429	2503.3	(19,764)			(8,658)		(8,658)	2,459		4,941				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2025	08/24/2027	147	368,910	2503.3	(11,547)			(5,068)		(5,068)	1,427		2,887				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2025	08/22/2030	31	303,532	9894.32	(43,253)			(42,736)		(42,736)	(7,052)		4,325				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2025	08/22/2030	100	75,000	752.11	(10,245)			(7,249)		(7,249)	1,203		1,025				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2025	08/20/2027	3	16,687	6466.91	(2,116)			(3,884)		(3,884)	(2,694)		529				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2025	08/20/2027	62	112,243	1799.95	(3,412)			(2,823)		(2,823)	(904)		853				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2025	08/24/2027	30	54,893	1799.95	(1,674)			(1,388)		(1,388)	(446)		419				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2025	08/25/2027	19	48,576	2495.52	(1,516)			(727)		(727)	126		379				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2025	08/25/2027	14	134,012	9847.8	(11,954)			(11,505)		(11,505)	(4,781)		2,988				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2025	08/25/2027	426	763,533	1793.03	(23,746)			(21,050)		(21,050)	(7,693)		5,936				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2025	08/26/2027	44	49,614	1117.2	(1,955)			(2,475)		(2,475)	(1,375)		489				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2025	08/26/2030	42	411,637	9904.86	(58,658)			(57,671)		(57,671)	(9,277)		5,866				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2025	08/26/2030	329	247,500	751.59	(33,784)			(24,022)		(24,022)	3,850		3,378				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2025	08/26/2027	5	29,819	6465.94	(3,853)			(6,973)		(6,973)	(4,806)		963				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2025	08/26/2027	131	234,167	1791.24	(7,259)			(6,605)		(6,605)	(2,521)		1,815				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2025	08/27/2027	9	85,511	9925.6	(5,781)			(5,928)		(5,928)	(2,677)		1,445				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2025	08/27/2027	44	110,188	2508.87	(3,449)			(1,433)		(1,433)	507		862				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2025	08/28/2030	18	182,646	10016.68	(26,027)			(24,015)		(24,015)	(2,543)		2,603				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2025	08/27/2027		867	1789.48	(27)			(25)		(25)	(10)		7				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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2025	08/27/2027	1,298	320,112	246.57	(10,756)			(7,012)		(7,012)	(962)		2,689				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2025	08/30/2027	370	91,128	246.57	(3,062)			(2,005)		(2,005)	(282)		765				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2025	08/27/2027	214	535,111	2504.3	(16,695)			(7,313)		(7,313)	2,078		4,174				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2025	08/30/2027	162	405,821	2504.3	(12,702)			(5,577)		(5,577)	1,568		3,176				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2025	09/01/2027	124	310,280	2504.3	(9,712)			(4,280)		(4,280)	1,183		2,428				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2025	08/29/2030	18	176,398	9840.62	(25,137)			(25,634)		(25,634)	(4,896)		2,514				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2025	08/27/2027	4	24,604	6460.26	(1,325)			(1,831)		(1,831)	(1,085)		331				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2025	08/27/2027	57	102,697	1790.71	(3,132)			(2,918)		(2,918)	(1,156)		783				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2025	08/30/2027	142	253,615	1790.71	(7,761)			(7,231)		(7,231)	(2,865)		1,940				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2025	08/31/2027	146	261,806	1790.71	(8,011)			(7,472)		(7,472)	(2,966)		2,003				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2025	09/02/2027	36	231,650	6415.54	(16,378)			(23,414)		(23,414)	(13,520)		4,094				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2025	09/02/2027	65	115,816	1784.62	(3,370)			(3,559)		(3,559)	(1,522)		843				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2025	09/03/2027	57	63,419	1115.4	(2,509)			(3,249)		(3,249)	(1,733)		627				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2025	09/03/2027	22	220,208	9801.82	(19,643)			(19,792)		(19,792)	(7,925)		4,911				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2025	09/03/2030	71	692,978	9801.82	(98,749)			(102,999)		(102,999)	(19,885)		9,875				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2025	09/03/2030	229	169,781	742.73	(23,192)			(17,401)		(17,401)	2,119		2,319				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2025	09/03/2027	2	13,736	6448.26	(1,782)			(3,270)		(3,270)	(2,193)		445				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2025	09/03/2030	27	175,099	6448.26	(30,354)			(44,017)		(44,017)	(18,469)		3,035				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2025	09/03/2027	38	96,606	2511.1	(3,024)			(1,243)		(1,243)	584		756				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2025	09/03/2027	31	23,620	752.08	(2,071)			(1,106)		(1,106)	145		518				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2025	09/03/2027	102	182,711	1789.75	(5,719)			(5,292)		(5,292)	(1,836)		1,430				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2025	09/03/2027	401	99,881	248.89	(3,366)			(1,755)		(1,755)	278		841				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2025	09/03/2027	40	99,370	2511.64	(3,110)			(1,271)		(1,271)	609		778				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2025	09/07/2027	322	807,856	2511.64	(25,367)			(10,410)		(10,410)	4,916		6,342				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2025	09/03/2027	20	197,663	9934.28	(17,612)			(15,921)		(15,921)	(5,281)		4,403				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2025	09/05/2030	43	432,139	9934.28	(61,580)			(59,690)		(59,690)	(7,860)		6,158				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2025	09/03/2027	31	202,042	6481.5	(14,515)			(22,974)		(22,974)	(14,204)		3,629				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2025	09/07/2027	2	10,589	6481.5	(567)			(782)		(782)	(439)		142				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2025	09/03/2027	38	67,680	1789.29	(2,125)			(1,971)		(1,971)	(687)		531				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2025	09/07/2027	8	13,506	1789.29	(424)			(395)		(395)	(139)		106				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2025	09/08/2027	10	99,755	9985.03	(6,743)			(6,638)		(6,638)	(2,563)		1,686				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2025	09/08/2027	62	111,259	1787.61	(3,260)			(3,321)		(3,321)	(1,352)		815				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2025	09/09/2027	2	19,950	10016.4	(1,780)			(1,507)		(1,507)	(432)		445				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2025	09/09/2030	52	520,090	10016.4	(74,113)			(68,601)		(68,601)	(6,223)		7,411				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2025	09/09/2027	27	19,950	751.97	(1,750)			(945)		(945)	112		437				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2025	09/09/2030	47	35,426	751.97	(4,839)			(3,444)		(3,444)	629		484				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2025	09/10/2030	45	450,000	10018.55	(64,125)			(59,297)		(59,297)	(5,325)		6,413				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2025	09/10/2027	5	12,238	2521.84	(384)			(142)		(142)	90		96				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2025	09/10/2027	4	25,333	6587.47	(1,393)			(1,832)		(1,832)	(990)		348				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2025	09/10/2027	78	139,116	1792.01	(4,382)			(3,952)		(3,952)	(1,304)		1,096				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2025	09/10/2027	279	69,873	250.72	(2,348)			(1,027)		(1,027)	392		587				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2025	09/10/2027	65	163,988	2515.79	(5,133)			(2,031)		(2,031)	1,070		1,283				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2025	09/13/2027	100	251,776	2515.79	(7,906)			(3,137)		(3,137)	1,639		1,976				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2025	09/14/2027	91	230,168	2515.79	(7,227)			(2,874)		(2,874)	1,493		1,807				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2025	09/10/2027	5	48,450	10158.2	(4,317)			(3,233)		(3,233)	(625)		1,079				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2025	09/12/2030	3	33,600	10158.2	(4,788)			(4,078)		(4,078)	(48)		479				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2025	09/12/2030	44	33,600	764.81	(4,590)			(3,032)		(3,032)	831		459				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2025	09/10/2027	149	265,554	1786.81	(8,498)			(8,018)		(8,018)	(2,884)		2,124				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2025	09/13/2027	8	14,451	1786.81	(462)			(438)		(438)	(158)		116				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2025	09/15/2027	38	94,760	2519.99	(2,966)			(1,132)		(1,132)	660		741				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2025	09/15/2027	10	100,000	10268.2	(6,760)			(5,285)		(5,285)	(1,201)		1,690				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2025	09/13/2030	3	34,500	10268.2	(4,913)			(3,915)		(3,915)	220		491				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2025	09/15/2027	62	408,326	6615.28	(29,761)			(41,382)		(41,382)	(23,401)		7,440				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2025	09/15/2027	13	23,386	1781.63	(728)			(753)		(753)	(313)		182				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2025	09/16/2027	111	27,913	251.58	(941)			(378)		(378)	190		235				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2025	09/16/2030	11	113,799	10252.8	(16,216)			(13,048)		(13,048)	601		1,622				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2025	09/16/2027	50	38,500	769.15	(3,376)			(1,501)		(1,501)	539		844				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2025	09/17/2027	3	17,074	6600.35	(2,242)			(3,682)		(3,682)	(2,327)		560				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2025	09/17/2027	358	89,854	250.93	(3,028)			(1,309)		(1,309)	520		757				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2025	09/17/2027	226	568,683	2514.45	(17,800)			(7,246)		(7,246)	3,508		4,450				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2025	09/17/2027	4	38,080	10332.69	(3,393)			(2,195)		(2,195)	(145)		848				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2025	09/17/2027	111	197,749	1781.06	(6,190)			(6,417)		(6,417)	(2,678)		1,547				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2025	09/17/2027	38	251,070	6664.36	(22,608)			(34,017)		(34,017)	(20,359)		5,652				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2025	09/17/2027	147	261,821	1779.09	(8,221)			(8,686)		(8,686)	(3,719)		2,055				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2025	09/20/2027	13	22,531	1779.09	(707)			(749)		(749)	(322)		177				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2025	09/21/2027	91	162,262	1779.09	(5,095)			(5,402)		(5,402)	(2,323)		1,274				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2025	09/17/2027	239	601,680	2517.59	(18,833)			(7,410)		(7,410)	3,968		4,708				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2025	09/19/2030	17	174,978	10406.61	(24,934)			(18,735)		(18,735)	2,251		2,493				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2025	09/19/2030	224	174,979	780.34	(23,885)			(14,443)		(14,443)	5,660		2,388				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2025	09/20/2030	9	99,000	10471.08	(14,098)			(10,322)		(10,322)	1,543		1,410				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2025	09/22/2027	23	155,200	6693.75	(13,754)			(18,947)		(18,947)	(10,638)		3,438				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2025	09/22/2027	150	266,006	1775.27	(8,353)			(9,242)		(9,242)	(4,195)		2,088				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2025	09/23/2027	2	18,732	10388.24	(1,266)			(910)		(910)	(145)		317				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2025	09/23/2030	116	1,204,675	10388.24	(171,666)			(130,122)		(130,122)	14,364		17,167				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2025	09/23/2030	103	79,675	776.22	(10,884)			(6,747)		(6,747)	2,414		1,088				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2025	09/23/2027		2,124	6656.92	(279)			(442)		(442)	(273)		70				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/24/2025	09/24/2030	78	807,834	10346.56	(115,116)			(88,807)		(88,807)	8,083		11,512				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2025	09/24/2027	43	106,959	2503.8	(3,337)			(1,544)		(1,544)	472		834				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2025	09/25/2030	15	155,791	10288.89	(22,200)			(17,546)		(17,546)	1,139		2,220				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2025	09/24/2027	3	22,769	6604.72	(3,035)			(4,919)		(4,919)	(3,086)		759				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2025	09/24/2027	155	274,333	1771.34	(8,587)			(9,959)		(9,959)	(4,771)		2,147				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2025	09/24/2027	92	23,170	250.82	(776)			(346)		(346)	123		194				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2025	09/24/2027	74	185,154	2508.25	(5,777)			(2,552)		(2,552)	938		1,444				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2025	09/27/2027	55	138,072	2508.25	(4,322)			(1,913)		(1,913)	698		1,080				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2025	09/24/2027	41	426,560	10329.06	(29,203)			(21,809)		(21,809)	(4,165)		7,301				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2025	09/26/2030	25	260,963	10329.06	(37,187)			(28,913)		(28,913)	2,386		3,719				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2025	09/24/2027	33	221,963	6643.7	(15,322)			(20,424)		(20,424)	(11,168)		3,830				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2025	09/24/2027	176	312,237	1778.43	(9,117)			(10,497)		(10,497)	(4,989)		2,279				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2025	09/27/2027	334	593,275	1778.43	(17,620)			(19,996)		(19,996)	(9,350)		4,405				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2025	09/28/2027	278	493,797	1778.43	(19,900)			(16,657)		(16,657)	(4,634)		4,975				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2025	09/29/2027	23	56,831	2512.6	(1,779)			(755)		(755)	320		445				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2025	09/29/2027	10	103,818	10378.58	(9,261)			(5,857)		(5,857)	(262)		2,315				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2025	09/27/2030	15	160,000	10378.58	(22,784)			(17,371)		(17,371)	1,805		2,278				0001

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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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2025	09/29/2027	14	94,226	6661.21	(12,565)			(19,611)		(19,611)	(12,020)		3,141				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2025	09/29/2027	110	195,403	1778.05	(6,116)			(6,624)		(6,624)	(2,929)		1,529				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2025	09/30/2027	12	123,074	10413.22	(10,978)			(6,760)		(6,760)	(127)		2,745				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2025	09/30/2030	86	890,642	10413.22	(126,917)			(95,397)		(95,397)	11,424		12,692				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2025	09/30/2027	164	127,244	773.94	(10,338)			(4,643)		(4,643)	1,603		2,584				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2025	09/30/2027	51	341,216	6688.46	(24,295)			(32,333)		(32,333)	(17,655)		6,074				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2025	10/01/2026	10	24,768	2515.43	(552)						161		276				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2025	10/01/2026	139	158,745	1140.48	(4,612)			(2,861)		(2,861)	(1,516)		2,306				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2025	10/01/2026	12	130,434	10483.02	(4,422)			(4)		(4)	1,285		2,211				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2025	10/01/2030	15	160,000	10483.02	(22,800)			(16,653)		(16,653)	2,917		2,280				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2025	10/01/2026	400	2,687,725	6711.2	(98,036)			(159,771)		(159,771)	(131,177)		49,018				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/01/2025	10/01/2026	8	13,568	1780.43	(304)			(247)		(247)	(158)		152				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/02/2026	586	148,359	253.14	(3,531)						1,030		1,765				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/01/2027	5,225	1,322,581	253.14	(44,439)			(15,613)		(15,613)	13,087		11,110				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/01/2027	1,118	2,814,160	2516.7	(88,083)			(35,945)		(35,945)	20,942		22,021				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/02/2026	7	7,535	1141.19	(219)			(131)		(131)	(67)		109				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/01/2027	10	11,905	1141.19	(469)			(445)		(445)	(142)		117				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/02/2026	69	724,236	10545.38	(34,315)			(57)		(57)	9,952		17,157				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/01/2027	18	192,351	10545.38	(17,138)			(9,491)		(9,491)	1,578		4,285				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/02/2030	71	750,000	10545.38	(106,875)			(76,089)		(76,089)	15,645		10,688				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/01/2027	122	94,897	778.77	(8,332)			(3,388)		(3,388)	1,993		2,083				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/02/2026	737	573,750	778.77	(11,475)						3,347		5,737				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/02/2026	719	4,826,105	6715.35	(222,835)			(379,135)		(379,135)	(314,142)		111,417				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/01/2027	78	521,658	6715.35	(45,648)			(62,189)		(62,189)	(32,708)		11,412				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/02/2026	102	363,521	3569.73	(10,751)			(12,320)		(12,320)	(9,184)		5,375				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2025	10/02/2026	381	679,208	1782.08	(15,078)			(11,708)		(11,708)	(7,310)		7,539				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/02/2026	970	245,794	253.5	(5,825)						1,699		2,913				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/01/2027	123	31,171	253.5	(1,047)			(354)		(354)	323		262				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/04/2027	39	9,953	253.5	(335)			(114)		(114)	103		84				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/02/2026	342	859,794	2513.91	(19,173)						5,592		9,587				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/05/2026	197	494,406	2513.91	(11,025)			(3)		(3)	3,213		5,513				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/01/2027	136	341,760	2513.91	(10,697)			(4,496)		(4,496)	2,413		2,674				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/04/2027	155	390,436	2513.91	(12,221)			(5,168)		(5,168)	2,724		3,055				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/05/2027	27	68,714	2513.91	(2,158)			(912)		(912)	482		539				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/02/2026	44	49,905	1140.82	(1,442)			(884)		(884)	(463)		721				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/01/2027	4	46,449	10476.61	(4,139)			(2,426)		(2,426)	247		1,035				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/02/2026	7	76,917	10476.61	(2,800)			(1,011)		(1,011)	(195)		1,400				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/02/2026	119	92,860	778.78	(5,859)						1,709		2,930				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/02/2026	5	4,250	778.78	(85)						25		42				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/02/2026	1,144	7,683,538	6715.79	(348,701)			(598,436)		(598,436)	(496,732)		174,350				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/05/2026	790	5,302,408	6715.79	(225,313)			(384,931)		(384,931)	(319,215)		112,657				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/01/2027	36	240,092	6715.79	(19,178)			(26,873)		(26,873)	(14,487)		4,795				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/02/2026	1	3,599	6715.79	(91)			(51)		(51)	(25)		46				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/02/2026	40	144,616	3578.62	(4,271)			(4,536)		(4,536)	(3,290)		2,135				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/02/2026	609	1,088,031	1786.31	(24,154)			(16,134)		(16,134)	(9,089)		12,077				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/05/2026	1,198	2,139,407	1786.31	(47,709)			(31,826)		(31,826)	(17,911)		23,854				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/01/2027	167	298,648	1786.31	(9,557)			(9,255)		(9,255)	(3,082)		2,389				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/04/2027	224	400,087	1786.31	(12,763)			(12,433)		(12,433)	(4,190)		3,191				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2025	10/05/2027	20	35,294	1786.31	(1,129)			(1,098)		(1,098)	(368)		282				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/06/2026	339	86,068	253.82	(2,048)						597		1,024				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/06/2026	319	802,280	2512.83	(17,891)			(14)		(14)	5,205		8,945				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/06/2027	294	737,706	2512.83	(23,090)			(9,917)		(9,917)	4,995		5,773				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/06/2026		2,946	10572.14	(186)			(3)		(3)	52		93				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/04/2030	28	300,000	10572.14	(42,720)			(30,118)		(30,118)	6,550		4,272				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/06/2027	86	67,320	783.2	(5,904)			(2,302)		(2,302)	1,511		1,476				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/04/2030	79	61,634	783.2	(8,413)			(5,027)		(5,027)	2,194		841				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/06/2026	485	3,266,058	6740.28	(110,572)			(181,007)		(181,007)	(148,757)		55,286				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/06/2027	23	157,416	6740.28	(8,469)			(10,949)		(10,949)	(5,479)		2,117				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/06/2026	7	26,510	3574.43	(737)			(780)		(780)	(565)		368				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/06/2026	418	745,620	1783.57	(16,553)			(12,260)		(12,260)	(7,433)		8,276				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2025	10/06/2027	501	894,019	1783.57	(28,162)			(28,696)		(28,696)	(10,508)		7,040				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2026	6	7,196	1140.26	(209)			(132)		(132)	(71)		104				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2026	31	329,539	10489.52	(20,860)			(759)		(759)	5,325		10,430				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2027	53	561,153	10489.52	(46,308)			(28,539)		(28,539)	1,368		11,577				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2030	67	701,115	10489.52	(99,909)			(72,908)		(72,908)	12,847		9,991				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2026	1	5,517	10489.52	(201)			(116)		(116)	(57)		100				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2026	172	133,163	775.9	(5,639)			(6)		(6)	1,638		2,819				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2030	375	291,000	775.9	(39,751)			(24,792)		(24,792)	9,327		3,975				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2026	10	8,000	775.9	(200)			(5)		(5)	54		100				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2026	330	2,213,698	6714.59	(86,605)			(144,470)		(144,470)	(119,210)		43,302				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2027	40	265,558	6714.59	(18,762)			(24,963)		(24,963)	(12,846)		4,690				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2026	12	81,089	6714.59	(847)			(1,215)		(1,215)	(968)		423				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2026	79	280,687	3574.48	(7,859)			(8,285)		(8,285)	(5,992)		3,930				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2026	225	401,139	1783.39	(9,026)			(6,647)		(6,647)	(4,015)		4,513				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2025	10/07/2027	92	164,586	1783.39	(5,201)			(5,298)		(5,298)	(1,939)		1,300				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/08/2025	10/08/2026	37	93,761	2517.53	(2,091)			(2)		(2)	607		1,045				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/08/2025	10/08/2027	10	7,700	785.1	(675)			(258)		(258)	178		169				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/08/2025	10/08/2026	565	3,814,175	6753.72	(139,094)			(222,052)		(222,052)	(181,483)		69,547				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/08/2025	10/08/2027	1	9,107	6753.72	(1,209)			(1,783)		(1,783)	(1,002)		302				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/08/2025	10/08/2026	137	244,510	1782.97	(5,453)			(4,117)		(4,117)	(2,526)		2,726				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/08/2025	10/08/2027	86	153,948	1782.97	(4,834)			(4,983)		(4,983)	(1,861)		1,208				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/09/2026	508	128,449	252.82	(3,057)			(1)		(1)	891		1,529				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/08/2027	841	212,564	252.82	(7,142)			(2,639)		(2,639)	1,974		1,786				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/09/2026	197	494,791	2512.36	(11,034)			(39)		(39)	3,179		5,517				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/08/2027	246	617,320	2512.36	(19,322)			(8,373)		(8,373)	4,106		4,831				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/09/2026	91	103,895	1142.43	(3,017)			(1,738)		(1,738)	(858)		1,509				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/08/2027	23	242,240	10646	(20,784)			(11,065)		(11,065)	2,358		5,196				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/08/2030	17	183,903	10646	(26,206)			(17,928)		(17,928)	4,566		2,621				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/09/2026	267	1,801,584	6735.11	(90,510)			(148,090)		(148,090)	(121,691)		45,255				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/08/2027	2	10,258	6735.11	(743)			(1,012)		(1,012)	(533)		186				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/09/2026	46	162,017	3560.51	(4,268)			(5,098)		(5,098)	(3,853)		2,134				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2025	10/09/2026	223	396,730	1775.99	(8,847)			(8,252)		(8,252)	(5,672)		4,424				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/09/2026	1,217	305,681	251.12	(7,245)			(26)		(26)	2,087		3,622				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/11/2027	60	15,059	251.12	(508)			(225)		(225)	103		127				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/12/2027	318	79,794	251.12	(2,689)			(1,195)		(1,195)	541		672				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/09/2026	265	663,096	2501.65	(14,787)			(172)		(172)	4,140		7,394				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/12/2026	78	195,719	2501.65	(4,365)			(91)		(91)	1,182		2,182				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/11/2027	10	24,829	2501.65	(777)			(378)		(378)	124		194				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/12/2027	316	789,870	2501.65	(24,723)			(12,041)		(12,041)	3,926		6,181				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/09/2026	183	204,907	1120.39	(5,944)			(7,418)		(7,418)	(5,684)		2,972				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/09/2026	48	482,479	10089.42	(25,982)			(10,813)		(10,813)	(3,235)		12,991				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/08/2027	1	9,916	10089.42	(884)			(725)		(725)	(155)		221				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/10/2030	2	16,492	10089.42	(2,350)			(2,101)		(2,101)	(84)		235				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/09/2026	1	10,330	10089.42	(376)			(651)		(651)	(541)		188				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/08/2027	10	7,700	739.5	(675)			(439)		(439)	(3)		169				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/10/2030	12	9,000	739.5	(1,228)			(949)		(949)	106		123				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/09/2026	186	137,588	739.5	(2,752)			(2,677)		(2,677)	(1,874)		1,376				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/09/2026	1,091	7,151,167	6552.51	(323,522)			(572,663)		(572,663)	(478,302)		161,761				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/12/2026	334	2,186,748	6552.51	(89,033)			(155,604)		(155,604)	(129,636)		44,516				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/08/2027	10	63,364	6552.51	(8,562)			(14,352)		(14,352)	(8,822)		2,141				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/11/2027	3	22,552	6552.51	(1,207)			(1,623)		(1,623)	(844)		302				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/12/2027	4	25,025	6552.51	(1,340)			(1,801)		(1,801)	(936)		335				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/09/2026	34	119,222	3541.58	(3,267)			(4,715)		(4,715)	(3,762)		1,633				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/09/2026	741	1,309,164	1766.34	(29,063)			(34,499)		(34,499)	(26,022)		14,532				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/12/2026	556	982,532	1766.34	(21,714)			(25,922)		(25,922)	(19,589)		10,857				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/08/2027	7	12,594	1766.34	(397)			(487)		(487)	(230)		99				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/11/2027	735	1,298,843	1766.34	(40,784)			(50,289)		(50,289)	(23,950)		10,196				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2025	10/12/2027	604	1,067,179	1766.34	(33,616)			(41,348)		(41,348)	(19,637)		8,404				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/13/2026	56	14,116	253.32	(336)						98		168				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/13/2026	7	18,536	2512.94	(413)			(4)		(4)	117		207				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/13/2027	78	195,260	2512.94	(6,131)			(2,659)		(2,659)	1,301		1,533				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/13/2026	45	50,886	1133.06	(1,479)			(1,265)		(1,265)	(834)		739				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/11/2030	58	597,831	10351.27	(85,131)			(65,904)		(65,904)	7,167		8,513				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/13/2026		4,655	10351.27	(169)			(173)		(173)	(124)		85				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/13/2026	489	3,257,466	6654.72	(108,696)			(179,220)		(179,220)	(147,517)		54,348				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/13/2027	159	1,054,973	6654.72	(75,455)			(101,979)		(101,979)	(53,248)		18,864				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/13/2026	11	40,470	3543.8	(1,190)			(1,692)		(1,692)	(1,345)		595				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/13/2026	463	818,076	1766.82	(18,161)			(21,367)		(21,367)	(16,070)		9,081				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2025	10/13/2027	77	136,897	1766.82	(4,299)			(5,282)		(5,282)	(2,505)		1,075				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2025	10/14/2026	10	24,744	2518.17	(552)			(4)		(4)	157		276				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2025	10/14/2027		3,800	10280.36	(339)			(237)		(237)	(18)		85				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2025	10/14/2026	66	49,870	750.33	(1,995)			(212)		(212)	370		997				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2025	10/14/2026	6	4,219	750.33	(84)			(51)		(51)	(27)		42				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2025	10/14/2026	671	4,461,421	6644.31	(162,102)			(273,181)		(273,181)	(225,901)		81,051				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2025	10/14/2026	24	156,787	6644.31	(1,631)			(2,344)		(2,344)	(1,868)		815				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2025	10/14/2026	330	586,809	1775.59	(13,027)			(12,411)		(12,411)	(8,611)		6,514				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2026	18	46,440	2515.99	(1,036)			(11)		(11)	292		518				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2026	33	37,695	1133.4	(1,096)			(930)		(930)	(610)		548				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2027	76	86,239	1133.4	(3,420)			(3,610)		(3,610)	(1,401)		855				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2026	13	135,305	10333.18	(8,565)			(1,452)		(1,452)	1,046		4,282				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2027	18	189,118	10333.18	(16,869)			(11,308)		(11,308)	(414)		4,217				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2030	10	106,426	10333.18	(15,166)			(11,833)		(11,833)	1,184		1,517				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2027	134	100,682	751.85	(8,662)			(5,026)		(5,026)	568		2,166				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2030	91	68,591	751.85	(9,370)			(6,736)		(6,736)	1,306		937				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2026	411	2,742,116	6671.06	(89,216)			(145,523)		(145,523)	(119,501)		44,608				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2026	12	79,999	6671.06	(832)			(1,195)		(1,195)	(952)		416				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2026	22	78,904	3559.37	(2,367)			(3,147)		(3,147)	(2,456)		1,184				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2026	124	220,653	1774.16	(4,965)			(4,850)		(4,850)	(3,402)		2,482				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/15/2025	10/15/2027	321	569,813	1774.16	(18,063)			(20,398)		(20,398)	(8,732)		4,516				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2025	10/16/2026	652	166,464	255.47	(3,962)			(1)		(1)	1,155		1,981				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2025	10/16/2026	96	239,965	2510.36	(5,351)			(99)		(99)	1,462		2,676				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2025	10/15/2027	82	204,833	2510.36	(6,432)			(2,875)		(2,875)	1,278		1,608				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2025	10/16/2026	9	10,421	1131.25	(302)			(277)		(277)	(189)		151				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2025	10/16/2026	25	260,674	10312.8	(8,837)			(3,122)		(3,122)	(545)		4,418				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2025	10/15/2027	4	42,776	10312.8	(2,892)			(2,232)		(2,232)	(365)		723				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2025	10/16/2026	74	55,221	748.51	(2,319)			(305)		(305)	371		1,160				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2025	10/16/2026	519	3,437,264	6629.07	(189,888)			(322,031)		(322,031)	(266,647)		94,944				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2025	10/16/2026	1	3,199	3546.44	(87)			(124)		(124)	(99)		43				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2025	10/16/2026	1,070	1,891,312	1767.5	(41,798)			(48,754)		(48,754)	(36,563)		20,899				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/16/2026	1,376	351,172	255.21	(8,358)			(2)		(2)	2,435		4,179				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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/15/2027	33	8,415	255.21	(284)			(81)		(81)	102		71				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/18/2027	189	48,265	255.21	(1,627)			(470)		(470)	580		407				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/16/2026	308	774,525	2517.11	(17,272)			(188)		(188)	4,850		8,636				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/19/2026	192	482,589	2517.11	(10,810)			(175)		(175)	2,978		5,405				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/15/2027	240	603,783	2517.11	(18,959)			(7,907)		(7,907)	4,337		4,740				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/18/2027	31	77,681	2517.11	(2,439)			(1,024)		(1,024)	552		610				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/19/2027	31	78,024	2517.11	(2,450)			(1,030)		(1,030)	552		612				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/16/2026	127	144,094	1133.44	(4,179)			(3,559)		(3,559)	(2,340)		2,089				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/19/2026	1	1,271	1133.44	(37)			(32)		(32)	(21)		18				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/17/2030	51	525,000	10337	(74,813)			(58,314)		(58,314)	5,900		7,481				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/16/2026	1,039	6,921,916	6664.01	(283,347)			(469,882)		(469,882)	(387,239)		141,674				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/19/2026	471	3,138,582	6664.01	(130,450)			(217,176)		(217,176)	(179,128)		65,225				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/15/2027	147	979,328	6664.01	(71,556)			(97,335)		(97,335)	(51,122)		17,889				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/16/2026	1	9,536	6664.01	(99)			(142)		(142)	(113)		50				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/16/2026	75	268,400	3559.93	(6,844)			(8,576)		(8,576)	(6,579)		3,422				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/16/2026	1,391	2,468,144	1774	(54,793)			(54,545)		(54,545)	(38,563)		27,396				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/19/2026	293	520,027	1774	(11,545)			(11,544)		(11,544)	(8,177)		5,772				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/15/2027	529	939,038	1774	(29,768)			(33,672)		(33,672)	(14,448)		7,442				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2025	10/18/2027	297	526,306	1774	(16,631)			(18,915)		(18,915)	(8,174)		4,158				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2025	10/20/2026	65	163,296	2530.42	(3,641)			(25)		(25)	1,037		1,821				0001
SG Global Sentiment Index Put	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	238	84,000	353.05	(1,285)			(4,191)		(4,191)	(3,816)		643				0001
UBS Tech Edge Index Put	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/20/2025	10/20/2026	321	84,000	261.75	(1,092)			(1,011)		(1,011)	(692)		546				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2025	10/20/2026	22	233,132	10389.71	(9,652)			(2,434)		(2,434)	381		4,826				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2025	10/20/2027	5	57,000	10389.71	(5,084)			(3,281)		(3,281)	3		1,271				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2025	10/18/2030	72	750,000	10389.71	(106,800)			(81,538)		(81,538)	10,132		10,680				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2025	10/20/2027	76	57,750	757.44	(5,065)			(2,737)		(2,737)	534		1,266				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2025	10/20/2026	565	3,807,641	6735.13	(135,037)			(222,226)		(222,226)	(182,840)		67,519				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2025	10/20/2026	19	127,883	6735.13	(1,330)			(1,900)		(1,900)	(1,512)		665				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2025	10/20/2026	38	136,020	3570.02	(3,496)			(4,066)		(4,066)	(3,046)		1,748				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2025	10/20/2026	397	705,137	1778.39	(15,654)			(13,998)		(13,998)	(9,432)		7,827				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2026	209	53,379	255.28	(1,270)			(1)		(1)	369		635				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2026	60	153,134	2533.48	(3,415)			(21)		(21)	975		1,707				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2027	32	81,045	2533.48	(2,545)			(905)		(905)	739		636				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2026	253	288,434	1138.03	(8,391)			(6,162)		(6,162)	(3,715)		4,195				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2026	37	380,414	10387.57	(13,754)			(4,100)		(4,100)	(89)		6,877				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2027	5	54,865	10387.57	(4,894)			(3,168)		(3,168)	(7)		1,223				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2030	108	1,126,311	10387.57	(160,499)			(122,662)		(122,662)	15,100		16,050				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2027	9	6,674	757.32	(585)			(317)		(317)	61		146				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2030	52	39,014	757.32	(5,329)			(3,716)		(3,716)	858		533				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2026	51	38,250	757.32	(956)			(477)		(477)	(199)		478				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2026	505	3,402,657	6735.35	(118,697)			(193,889)		(193,889)	(159,269)		59,349				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2025	10/21/2026	238	424,027	1780.69	(9,456)			(7,923)		(7,923)	(5,165)		4,728				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2025	10/22/2026	69	174,206	2528.63	(3,885)			(40)		(40)	1,093		1,942				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2025	10/22/2026	40	45,780	1135.59	(1,328)			(1,069)		(1,069)	(682)		664				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2025	10/22/2027	20	202,541	10327.72	(17,094)			(12,099)		(12,099)	(1,059)		4,274				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2025	10/22/2026	191	143,793	753.53	(5,273)			(821)		(821)	717		2,637				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2025	10/22/2026	626	4,190,940	6699.4	(156,649)			(256,072)		(256,072)	(210,382)		78,324				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2025	10/22/2027	89	598,547	6699.4	(42,198)			(56,193)		(56,193)	(28,940)		10,549				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2025	10/22/2026	16	106,711	6699.4	(1,120)			(1,584)		(1,584)	(1,257)		560				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2025	10/22/2026	240	426,184	1777.52	(9,589)			(8,699)		(8,699)	(5,903)		4,795				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/22/2025	10/22/2027	444	789,597	1777.52	(25,030)			(27,427)		(27,427)	(11,261)		6,258				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2025	10/23/2026	115	29,245	255.38	(696)			(1)		(1)	202		348				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2025	10/22/2027	536	1,355,851	2528.15	(42,574)			(16,057)		(16,057)	11,438		10,643				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2025	10/23/2026	53	60,660	1137.74	(1,764)			(1,320)		(1,320)	(806)		882				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2025	10/23/2030	231	2,400,000	10368.9	(342,000)			(263,539)		(263,539)	30,011		34,200				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2025	10/23/2026	496	3,341,214	6738.44	(131,951)			(214,834)		(214,834)	(176,348)		65,976				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2025	10/22/2027	1	6,342	6738.44	(844)			(1,270)		(1,270)	(725)		211				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2025	10/23/2026		2,202	6738.44	(54)			(20)		(20)	(4)		27				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2025	10/23/2026	87	311,533	3573.26	(6,961)			(7,023)		(7,023)	(4,992)		3,480				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2025	10/23/2026	317	563,779	1779.36	(12,685)			(10,988)		(10,988)	(7,289)		6,343				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2025	10/22/2027	582	1,035,693	1779.36	(32,521)			(35,277)		(35,277)	(14,274)		8,130				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/23/2026	719	183,906	255.76	(4,377)			(4)		(4)	1,272		2,188				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/26/2026	201	51,285	255.76	(1,221)			(2)		(2)	354		610				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/25/2027	1,881	481,170	255.76	(16,215)			(4,484)		(4,484)	5,988		4,054				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/26/2027	3,748	958,529	255.76	(32,302)			(8,955)		(8,955)	11,907		8,076				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/23/2026	612	1,551,300	2532.92	(34,594)			(295)		(295)	9,795		17,297				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/26/2026	144	365,307	2532.92	(8,183)			(96)		(96)	2,290		4,091				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/22/2027	138	350,609	2532.92	(10,974)			(3,948)		(3,948)	3,140		2,744				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/25/2027	534	1,352,110	2532.92	(42,456)			(15,327)		(15,327)	12,093		10,614				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/26/2027	379	960,983	2532.92	(30,175)			(10,918)		(10,918)	8,570		7,544				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/23/2026	60	68,805	1142.29	(1,998)			(1,266)		(1,266)	(683)		999				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/23/2026	14	142,723	10437.96	(9,020)			(1,393)		(1,393)	1,238		4,510				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/21/2027	24	253,753	10437.96	(17,128)			(12,161)		(12,161)	(1,099)		4,282				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/22/2027	20	204,886	10437.96	(18,255)			(11,382)		(11,382)	408		4,564				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/24/2030	60	625,132	10437.96	(89,081)			(66,739)		(66,739)	9,722		8,908				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/23/2026	2	16,113	10437.96	(546)			(457)		(457)	(297)		273				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/23/2026	49	37,500	763.12	(2,366)			(131)		(131)	559		1,183				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/23/2026	1,270	8,624,660	6791.69	(370,209)			(601,539)		(601,539)	(493,561)		185,105				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/26/2026	644	4,376,298	6791.69	(149,693)			(235,683)		(235,683)	(192,023)		74,846				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/22/2027	27	183,539	6791.69	(13,058)			(17,642)		(17,642)	(9,208)		3,264				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/23/2026	35	235,316	6791.69	(2,447)			(3,478)		(3,478)	(2,765)		1,224				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/23/2026	52	186,962	3575.02	(5,302)			(6,134)		(6,134)	(4,587)		2,651				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/23/2026	1,175	2,090,893	1780.02	(46,209)			(40,032)		(40,032)	(26,555)		23,104				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/26/2026	559	995,235	1780.02	(22,094)			(19,223)		(19,223)	(12,778)		11,047				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/22/2027	33	57,856	1780.02	(1,822)			(1,957)		(1,957)	(780)		456				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/25/2027	583	1,037,390	1780.02	(32,678)			(35,171)		(35,171)	(14,067)		8,169				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2025	10/26/2027	207	367,614	1780.02	(11,580)			(12,474)		(12,474)	(4,995)		2,895				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2025	10/27/2026	596	152,509	255.88	(3,630)			(6)		(6)	1,052		1,815				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2025	10/27/2026	38	95,393	2542.08	(2,127)			(15)		(15)	605		1,064				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2025	10/27/2026	94	107,454	1148.58	(3,124)			(1,582)		(1,582)	(671)		1,562				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2025	10/27/2027	268	307,407	1148.58	(12,186)			(10,635)		(10,635)	(2,765)		3,046				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2025	10/25/2030	36	379,200	10561.35	(53,998)			(38,488)		(38,488)	7,860		5,400				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2025	10/27/2027	75	57,750	771.76	(5,065)			(2,352)		(2,352)	919		1,266				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2025	10/27/2026	495	3,400,847	6875.16	(128,390)			(198,261)		(198,261)	(160,815)		64,195				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2025	10/27/2027	1	3,548	6875.16	(475)			(644)		(644)	(337)		119				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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2025	10/27/2026	2	16,400	6875.16	(171)			(240)		(240)	(191)		85				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2025	10/27/2026	184	327,450	1782.77	(7,314)			(5,889)		(5,889)	(3,756)		3,657				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2025	10/28/2026	104	264,945	2541.2	(5,908)			(50)		(50)	1,673		2,954				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2025	10/28/2026	23	26,650	1150.11	(775)			(371)		(371)	(145)		387				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2025	10/28/2026	30	316,365	10605.63	(20,026)			(2,054)		(2,054)	3,787		10,013				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2025	10/28/2030	28	300,000	10605.63	(42,750)			(29,926)		(29,926)	6,768		4,275				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2025	10/28/2026	362	280,000	773.37	(17,696)			(733)		(733)	4,429		8,848				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2025	10/28/2026	256	1,761,860	6890.89	(62,593)			(95,946)		(95,946)	(77,690)		31,297				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2025	10/28/2026	2	8,450	3567.44	(169)			(171)		(171)	(121)		84				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2025	10/28/2026	691	1,227,082	1775.39	(27,732)			(26,786)		(26,786)	(18,697)		13,866				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/29/2026	18	195,117	10638.08	(6,614)			(1,158)		(1,158)	771		3,307				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/29/2030	86	917,000	10638.08	(130,673)			(90,288)		(90,288)	21,873		13,067				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/29/2026	2	24,743	10638.08	(871)			(466)		(466)	(212)		435				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/29/2026	215	165,937	773.16	(3,319)			(964)		(964)	4		1,659				0001
UST 4.250% 08/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/30/2026	960	960	1.02	(9)			(30)		(30)	(27)		4				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/29/2026	647	4,454,886	6890.59	(151,860)			(234,025)		(234,025)	(189,732)		75,930				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/29/2027	61	417,783	6890.59	(56,735)			(75,062)		(75,062)	(38,421)		14,184				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/29/2026	22	152,453	6890.59	(1,582)			(2,226)		(2,226)	(1,765)		791				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/29/2026	28	99,445	3540.08	(2,208)			(2,993)		(2,993)	(2,349)		1,104				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/29/2026	929	1,636,907	1761.55	(36,012)			(48,211)		(48,211)	(37,707)		18,006				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2025	10/29/2027	6	10,824	1761.55	(342)			(445)		(445)	(224)		86				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2025	10/29/2027	486	123,602	254.47	(4,153)			(1,343)		(1,343)	1,339		1,038				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2025	10/29/2027	278	698,017	2514.27	(21,848)			(9,673)		(9,673)	4,437		5,462				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2025	10/30/2026	521	3,552,988	6822.34	(146,797)			(230,335)		(230,335)	(187,519)		73,398				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2025	10/29/2027	4	24,974	6822.34	(1,760)			(2,275)		(2,275)	(1,138)		440				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2025	10/30/2026	3	17,509	6822.34	(183)			(256)		(256)	(203)		91				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2025	10/30/2026	20	72,543	3552.46	(2,191)			(2,986)		(2,986)	(2,347)		1,095				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2025	10/30/2026	63	111,990	1767.49	(2,475)			(2,931)		(2,931)	(2,209)		1,237				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2025	10/29/2027	5	8,289	1767.49	(259)			(321)		(321)	(154)		65				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	11/02/2026	1,101	280,022	254.31	(6,665)			(69)		(69)	1,875		3,332				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/30/2026	424	1,066,287	2514.17	(23,672)			(1,090)		(1,090)	5,815		11,836				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	11/02/2026	60	150,850	2514.17	(3,364)			(179)		(179)	802		1,682				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/29/2027	207	521,112	2514.17	(16,311)			(7,229)		(7,229)	3,305		4,078				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	11/02/2027	64	161,345	2514.17	(5,050)			(2,255)		(2,255)	1,007		1,263				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/29/2027	45	51,429	1143.81	(2,021)			(1,900)		(1,900)	(595)		505				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/30/2026	35	367,651	10589.43	(15,956)			(2,707)		(2,707)	1,947		7,978				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/29/2027	45	474,089	10589.43	(39,966)			(23,293)		(23,293)	2,518		9,991				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/31/2030	32	336,521	10589.43	(47,954)			(33,825)		(33,825)	7,335		4,795				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/30/2026	117	89,944	767.03	(3,778)			(368)		(368)	733		1,889				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/30/2026	1,034	7,073,410	6840.2	(309,031)			(487,940)		(487,940)	(397,806)		154,516				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	11/02/2026	778	5,322,310	6840.2	(225,626)			(357,090)		(357,090)	(291,283)		112,813				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/29/2027	44	298,751	6840.2	(30,761)			(40,759)		(40,759)	(20,893)		7,690				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/30/2026	2	15,651	6840.2	(158)			(229)		(229)	(183)		79				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/30/2026	37	132,968	3550.92	(3,765)			(5,351)		(5,351)	(4,253)		1,883				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/30/2026	816	1,441,517	1766.52	(32,002)			(38,492)		(38,492)	(29,158)		16,001				0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	11/02/2026	1,043	1,842,689	1766.52	(40,908)			(49,390)		(49,390)	(37,458)		20,454				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	10/29/2027	1,112	1,963,610	1766.52	(61,461)			(76,805)		(76,805)	(37,112)		15,365				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	11/01/2027	46	80,718	1766.52	(2,526)			(3,163)		(3,163)	(1,532)		632				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2025	11/02/2027	423	746,747	1766.52	(23,373)			(29,285)		(29,285)	(14,190)		5,843				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2025	11/03/2026	31	77,742	2514.3	(1,734)			(96)		(96)	554		867				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2025	11/03/2027	6	15,387	2514.3	(482)			(215)		(215)	116		120				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2025	11/03/2027	19	200,000	10614.17	(12,600)			(8,086)		(8,086)	577		3,150				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2025	11/03/2026	664	4,547,794	6851.97	(151,430)			(233,210)		(233,210)	(176,423)		75,715				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2025	11/03/2026	4	24,000	6851.97	(242)			(349)		(349)	(258)		121				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2025	11/03/2026	7	23,618	3539.35	(548)			(788)		(788)	(583)		274				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2025	11/03/2026	186	327,399	1760.13	(7,268)			(9,946)		(9,946)	(7,221)		3,634				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2025	11/03/2027	9	16,096	1760.13	(507)			(673)		(673)	(324)		127				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2026	58	144,716	2510.81	(3,227)			(218)		(218)	992		1,614				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2026	6	59,648	10485.11	(3,776)			(695)		(695)	721		1,888				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2027	6	63,000	10485.11	(5,620)			(3,433)		(3,433)	430		1,405				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2030	58	603,695	10485.11	(86,027)			(63,415)		(63,415)	11,859		8,603				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2026	13	140,071	10485.11	(5,099)			(3,996)		(3,996)	(2,084)		2,549				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2026	28	21,000	758	(1,327)			(159)		(159)	339		664				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2030	676	512,446	758	(70,000)			(48,775)		(48,775)	12,475		7,000				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2026	780	591,386	758	(11,828)			(6,812)		(6,812)	(2,376)		5,914				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2026	807	5,461,891	6771.55	(174,366)			(276,114)		(276,114)	(210,727)		87,183				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2026	17	118,220	6771.55	(1,214)			(1,727)		(1,727)	(1,272)		607				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2026	92	162,156	1761.91	(3,600)			(4,769)		(4,769)	(3,419)		1,800				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2025	11/04/2027	118	207,626	1761.91	(6,499)			(8,534)		(8,534)	(4,066)		1,625				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2025	11/05/2026	13	3,293	253.4	(78)			(2)		(2)	28		39				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2025	11/05/2030	99	1,042,270	10509.88	(148,523)			(108,408)		(108,408)	21,550		14,852				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2025	11/05/2026	20	15,033	760.85	(511)			(100)		(100)	91		256				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2025	11/05/2026	69	52,700	760.85	(2,292)			(1,214)		(1,214)	(355)		1,146				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2025	11/05/2026	405	2,753,270	6796.29	(93,551)			(144,701)		(144,701)	(109,619)		46,776				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2025	11/05/2027	22	148,825	6796.29	(13,233)			(17,890)		(17,890)	(8,793)		3,308				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2025	11/05/2026		1,132	3546.81	(23)			(30)		(30)	(22)		12				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2025	11/05/2026	532	937,778	1763.43	(20,819)			(26,820)		(26,820)	(19,013)		10,409				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2025	11/05/2027	87	154,219	1763.43	(4,904)			(6,249)		(6,249)	(2,877)		1,226				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2025	11/05/2027	467	118,206	253.33	(3,972)			(1,474)		(1,474)	1,257		993				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2025	11/05/2027	36	90,834	2500.31	(2,843)			(1,462)		(1,462)	493		711				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2025	11/06/2026	6	6,790	1133.19	(197)			(179)		(179)	(105)		99				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2025	11/06/2026	55	41,043	750.68	(821)			(594)		(594)	(286)		410				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2025	11/06/2026	253	1,699,884	6720.32	(95,734)			(155,101)		(155,101)	(119,201)		47,867				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2025	11/05/2027	9	61,942	6720.32	(3,323)			(4,285)		(4,285)	(2,000)		831				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2025	11/06/2026	17	61,387	3540.9	(1,713)			(2,638)		(2,638)	(1,996)		856				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2025	11/06/2026	185	326,022	1760.29	(7,336)			(9,902)		(9,902)	(7,151)		3,668				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2025	11/05/2027	84	147,537	1760.29	(4,662)			(6,165)		(6,165)	(2,960)		1,166				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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/06/2026	658	166,971	253.69	(3,957)			(78)		(78)	1,406		1,979				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/06/2026	295	737,834	2503.16	(16,454)			(1,632)		(1,632)	4,538		8,227				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/09/2026	51	127,764	2503.16	(2,849)			(309)		(309)	760		1,425				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/08/2027	311	777,638	2503.16	(24,340)			(12,238)		(12,238)	4,496		6,085				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/06/2026	23	25,714	1134.02	(746)			(662)		(662)	(382)		373				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/06/2026	6	63,443	10382.88	(4,010)			(1,012)		(1,012)	492		2,005				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/05/2027	25	257,807	10382.88	(19,267)			(13,829)		(13,829)	(582)		4,817				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/07/2030	21	222,152	10382.88	(31,657)			(24,356)		(24,356)	3,344		3,166				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/06/2026	142	106,457	750.68	(3,612)			(1,087)		(1,087)	268		1,806				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/07/2030	284	213,000	750.68	(29,096)			(21,164)		(21,164)	4,295		2,910				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/06/2026	987	6,640,745	6728.8	(282,401)			(457,954)		(457,954)	(352,054)		141,200				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/09/2026	390	2,625,587	6728.8	(108,348)			(174,284)		(174,284)	(133,654)		54,174				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/05/2027	13	87,737	6728.8	(12,221)			(17,885)		(17,885)	(9,483)		3,055				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/08/2027	38	252,756	6728.8	(13,504)			(17,438)		(17,438)	(8,154)		3,376				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/06/2026	33	118,650	3558.91	(3,504)			(4,891)		(4,891)	(3,577)		1,752				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/06/2026	1,186	2,097,838	1769.05	(46,924)			(53,675)		(53,675)	(36,078)		23,462				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/09/2026	355	627,650	1769.05	(14,070)			(16,136)		(16,136)	(10,860)		7,035				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/05/2027	500	884,819	1769.05	(27,755)			(33,894)		(33,894)	(14,813)		6,939				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2025	11/08/2027	200	354,225	1769.05	(11,124)			(13,596)		(13,596)	(5,949)		2,781				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2025	11/10/2027	18	44,933	2518.94	(1,406)			(608)		(608)	359		352				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2025	11/10/2027	14	149,463	10480.33	(12,615)			(8,123)		(8,123)	550		3,154				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2025	11/08/2030	62	651,712	10480.33	(92,804)			(68,673)		(68,673)	12,531		9,280				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2025	11/10/2026	2	22,091	10480.33	(694)			(555)		(555)	(295)		347				0001

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)
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2025	11/10/2026	8	6,452	760.24	(161)			(91)		(91)	(30)		81				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2025	11/10/2026	521	3,560,201	6832.43	(144,599)			(232,511)		(232,511)	(178,286)		72,300				0001
S&P 500 Index Option PTPT Put	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/10/2025	11/10/2026	28	193,475	6832.43	(2,566)			(212)		(212)	750		1,283				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2025	11/10/2026	9	60,086	6832.43	(619)			(869)		(869)	(637)		309				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2025	11/10/2026	17	60,602	3563.6	(1,685)			(2,234)		(2,234)	(1,602)		842				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2025	11/10/2026	1,016	1,798,740	1770.78	(40,112)			(44,687)		(44,687)	(29,646)		20,056				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2025	11/10/2027	542	959,817	1770.78	(30,522)			(36,252)		(36,252)	(15,268)		7,631				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2026	125	316,051	2522.63	(7,048)			(378)		(378)	2,264		3,524				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2026	47	53,350	1144.86	(1,550)			(999)		(999)	(418)		775				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2026	36	379,036	10467.81	(17,495)			(5,079)		(5,079)	1,481		8,747				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2027	34	357,965	10467.81	(23,720)			(16,611)		(16,611)	(303)		5,930				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2030	61	637,278	10467.81	(90,812)			(67,556)		(67,556)	11,905		9,081				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2026	7	71,408	10467.81	(2,242)			(1,838)		(1,838)	(997)		1,121				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2027	240	182,450	761.76	(13,885)			(7,902)		(7,902)	1,644		3,471				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2030	125	95,024	761.76	(12,980)			(8,864)		(8,864)	2,494		1,298				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2026	10	7,813	761.76	(156)			(85)		(85)	(26)		78				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2026	346	2,370,070	6846.61	(94,636)			(149,256)		(149,256)	(113,767)		47,318				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2027	8	55,454	6846.61	(7,614)			(10,417)		(10,417)	(5,182)		1,903				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2025	11/11/2026	379	674,227	1778.41	(14,968)			(14,184)		(14,184)	(8,571)		7,484				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/12/2025	11/12/2026	490	125,476	256.23	(2,986)			(22)		(22)	1,098		1,493				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/12/2025	11/12/2026	31	319,719	10461.9	(13,876)			(4,577)		(4,577)	626		6,938				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/12/2025	11/12/2027	137	104,114	762.19	(8,673)			(4,781)		(4,781)	1,182		2,168				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/12/2025	11/12/2026	166	1,137,823	6850.92	(61,714)			(87,580)		(87,580)	(64,437)		30,857				0001

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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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/12/2025	11/12/2027	12	81,913	6850.92	(5,194)			(6,596)		(6,596)	(3,025)		1,299				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/12/2025	11/12/2026	29	52,101	1780.91	(1,162)			(1,036)		(1,036)	(601)		581				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/13/2026	19	47,040	2501.34	(1,049)			(135)		(135)	259		524				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/12/2027	3	8,190	2501.34	(256)			(132)		(132)	44		64				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/13/2026	27	31,156	1134.15	(904)			(815)		(815)	(477)		452				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/13/2026	22	228,562	10319.81	(14,468)			(4,685)		(4,685)	740		7,234				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/12/2027	1	14,625	10319.81	(1,303)			(915)		(915)	(19)		326				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/13/2030	54	562,347	10319.81	(80,134)			(63,369)		(63,369)	6,749		8,013				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/13/2030	37	27,347	747.79	(3,736)			(2,766)		(2,766)	502		374				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/13/2026	1,160	7,814,066	6737.49	(245,207)			(387,829)		(387,829)	(295,877)		122,603				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/12/2027	149	1,005,250	6737.49	(63,414)			(83,272)		(83,272)	(39,675)		15,854				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/13/2026	6	41,158	6737.49	(412)			(598)		(598)	(443)		206				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/13/2026	13	47,952	3581.59	(1,378)			(1,613)		(1,613)	(1,096)		689				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/13/2026	779	1,385,483	1779.11	(31,035)			(28,834)		(28,834)	(17,196)		15,517				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2025	11/12/2027	85	150,363	1779.11	(4,721)			(5,221)		(5,221)	(1,975)		1,180				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/13/2026	989	251,262	254.16	(5,955)			(137)		(137)	2,096		2,977				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/16/2026	91	23,243	254.16	(553)			(15)		(15)	193		277				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/12/2027	840	213,566	254.16	(7,176)			(2,474)		(2,474)	2,459		1,794				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/13/2026	282	703,686	2497.17	(15,692)			(2,319)		(2,319)	3,565		7,846				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/16/2026	8	18,937	2497.17	(422)			(66)		(66)	92		211				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/12/2027	199	496,074	2497.17	(15,527)			(8,320)		(8,320)	2,355		3,882				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/15/2027	62	155,474	2497.17	(4,866)			(2,620)		(2,620)	726		1,217				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/13/2026	505	572,295	1133.63	(16,539)			(15,195)		(15,195)	(8,993)		8,270				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/12/2027	385	436,358	1133.63	(17,149)			(18,571)		(18,571)	(6,782)		4,287				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/13/2026	10	99,616	10324	(6,296)			(2,023)		(2,023)	338		3,148				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/12/2027	4	40,670	10324	(3,624)			(2,536)		(2,536)	(45)		906				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/14/2030	48	497,900	10324	(70,951)			(56,025)		(56,025)	6,057		7,095				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/13/2026		4,558	10324	(143)			(147)		(147)	(93)		72				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/13/2026	10	7,121	748.27	(142)			(112)		(112)	(58)		71				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/13/2026	1,133	7,626,904	6734.11	(335,176)			(542,245)		(542,245)	(416,554)		167,588				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/16/2026	577	3,888,212	6734.11	(150,856)			(242,027)		(242,027)	(185,456)		75,428				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/12/2027	22	145,921	6734.11	(16,906)			(24,161)		(24,161)	(12,538)		4,226				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/15/2027	8	52,921	6734.11	(2,842)			(3,640)		(3,640)	(1,686)		710				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/13/2026	4	14,816	3574.63	(459)			(576)		(576)	(404)		230				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/16/2026	10	37,105	3574.63	(1,054)			(1,282)		(1,282)	(887)		527				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/13/2026	440	781,489	1775.45	(17,349)			(17,667)		(17,667)	(11,161)		8,675				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/16/2026	655	1,162,322	1775.45	(25,804)			(26,459)		(26,459)	(16,783)		12,902				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/12/2027	214	380,430	1775.45	(12,098)			(13,719)		(13,719)	(5,402)		3,024				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/15/2027	26	46,912	1775.45	(1,492)			(1,695)		(1,695)	(670)		373				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2025	11/16/2027	146	258,594	1775.45	(8,223)			(9,353)		(9,353)	(3,699)		2,056				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2025	11/17/2027	44	108,859	2483.46	(3,407)			(2,088)		(2,088)	255		852				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2025	11/17/2027	2	22,500	10285.42	(2,007)			(1,453)		(1,453)	(73)		502				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2025	11/15/2030	54	560,000	10285.42	(79,744)			(64,031)		(64,031)	5,745		7,974				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2025	11/17/2026	53	39,063	740.55	(977)			(912)		(912)	(546)		488				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2025	11/17/2026	430	2,869,618	6672.41	(104,749)			(168,527)		(168,527)	(129,247)		52,374				0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2025	11/17/2026	490	866,899	1769.81	(19,332)			(22,243)		(22,243)	(14,994)		9,666				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2025	11/17/2027	809	1,431,015	1769.81	(45,077)			(54,838)		(54,838)	(23,847)		11,269				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2026	1,041	263,329	252.89	(6,267)			(310)		(310)	2,040		3,134				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2026	111	275,932	2476.78	(6,153)			(1,815)		(1,815)	493		3,077				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2027	46	114,356	2476.78	(3,579)			(2,332)		(2,332)	129		895				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2027	21	212,085	10214.02	(13,879)			(11,765)		(11,765)	(2,223)		3,470				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2030	43	442,227	10214.02	(63,017)			(52,799)		(52,799)	2,341		6,302				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2026	11	111,831	10214.02	(3,936)			(4,597)		(4,597)	(3,121)		1,968				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2026	11	7,820	733.76	(328)			(173)		(173)	(50)		164				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2027	29	21,616	733.76	(1,509)			(1,188)		(1,188)	(151)		377				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2030	729	535,013	733.76	(73,083)			(58,728)		(58,728)	5,220		7,308				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2026	605	4,006,101	6617.32	(160,524)			(268,226)		(268,226)	(208,030)		80,262				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2027	79	520,762	6617.32	(36,414)			(50,246)		(50,246)	(25,211)		9,104				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2026	30	196,195	6617.32	(2,002)			(2,855)		(2,855)	(2,105)		1,001				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2026	15	53,255	3565.43	(1,496)			(1,992)		(1,992)	(1,430)		748				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2026	219	387,444	1770.07	(8,679)			(9,907)		(9,907)	(6,652)		4,339				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2025	11/18/2027	284	501,990	1770.07	(16,013)			(19,199)		(19,199)	(8,190)		4,003				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2025	11/19/2026	88	98,528	1125.85	(2,862)			(3,237)		(3,237)	(2,164)		1,431				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2025	11/19/2026	7	74,558	10242.94	(2,326)			(1,645)		(1,645)	(773)		1,163				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2025	11/19/2030	105	1,077,452	10242.94	(153,537)			(126,414)		(126,414)	7,930		15,354				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2025	11/19/2030	611	450,000	736.39	(61,425)			(48,664)		(48,664)	5,083		6,143				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2025	11/19/2026	32	23,438	736.39	(469)			(474)		(474)	(299)		234				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2025	11/19/2026	556	3,693,426	6642.16	(128,822)			(208,493)		(208,493)	(160,185)		64,411				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2025	11/19/2026	27	97,065	3557.09	(2,844)			(4,104)		(4,104)	(3,037)		1,422				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2025	11/19/2026	562	992,792	1765.74	(22,338)			(27,659)		(27,659)	(19,283)		11,169				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2025	11/19/2027	88	154,941	1765.74	(4,974)			(6,190)		(6,190)	(2,771)		1,243				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2026	99	24,991	251.94	(595)			(45)		(45)	178		297				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/19/2027	629	158,480	251.94	(5,325)			(2,339)		(2,339)	1,322		1,331				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2026	12	29,951	2460.14	(668)			(302)		(302)	(52)		334				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2026	18	19,650	1117.67	(571)			(777)		(777)	(563)		285				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2026	29	291,766	10118.63	(11,200)			(8,983)		(8,983)	(4,783)		5,600				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/19/2027	4	39,600	10118.63	(3,528)			(2,956)		(2,956)	(531)		882				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2030	155	1,572,133	10118.63	(224,029)			(198,879)		(198,879)	(2,854)		22,403				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/19/2027	25	18,000	724.38	(1,579)			(1,279)		(1,279)	(194)		395				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2030	1,791	1,297,500	724.38	(177,238)			(152,094)		(152,094)	2,990		17,724				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2026	794	5,191,872	6538.76	(210,485)			(355,491)		(355,491)	(276,559)		105,243				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/19/2027	8	53,662	6538.76	(7,680)			(12,619)		(12,619)	(7,339)		1,920				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2030	21	137,033	6538.76	(36,075)			(49,908)		(49,908)	(18,342)		3,608				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2026	27	176,538	6538.76	(1,807)			(2,575)		(2,575)	(1,898)		903				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2026	2	6,811	3553.74	(208)			(312)		(312)	(234)		104				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/20/2026	102	179,937	1763.88	(4,049)			(5,197)		(5,197)	(3,679)		2,024				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2025	11/19/2027	25	44,181	1763.88	(1,383)			(1,798)		(1,798)	(847)		346				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/20/2026	477	120,586	252.88	(2,858)			(152)		(152)	919		1,429				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/20/2026	182	452,307	2479.38	(10,086)			(2,844)		(2,844)	939		5,043				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/19/2027	211	522,957	2479.38	(16,369)			(10,433)		(10,433)	821		4,092				0001

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Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/22/2027	85	211,559	2479.38	(6,643)			(4,237)		(4,237)	330		1,661				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/20/2026	549	617,643	1124.3	(17,930)			(21,084)		(21,084)	(14,360)		8,965				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/20/2026	4	40,000	10138.92	(2,528)			(1,284)		(1,284)	(336)		1,264				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/19/2027	4	36,000	10138.92	(3,208)			(2,642)		(2,642)	(437)		802				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/21/2030	64	649,343	10138.92	(92,531)			(81,180)		(81,180)	(215)		9,253				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/20/2026	55	40,000	727.1	(2,524)			(1,130)		(1,130)	(183)		1,262				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/20/2026	1,150	7,592,569	6602.99	(324,737)			(542,332)		(542,332)	(420,555)		162,368				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/23/2026	667	4,404,964	6602.99	(166,592)			(275,065)		(275,065)	(212,592)		83,296				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/19/2027	17	109,742	6602.99	(5,832)			(7,727)		(7,727)	(3,718)		1,458				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/22/2027	211	1,391,506	6602.99	(85,715)			(115,373)		(115,373)	(56,444)		21,429				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/20/2026	12	81,744	6602.99	(829)			(1,189)		(1,189)	(878)		414				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/20/2026	19	69,457	3585.07	(2,049)			(2,400)		(2,400)	(1,631)		1,024				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/20/2026	970	1,726,408	1779.23	(38,154)			(36,526)		(36,526)	(22,218)		19,077				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/23/2026	243	432,211	1779.23	(9,595)			(9,218)		(9,218)	(5,620)		4,798				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/19/2027	328	583,102	1779.23	(17,960)			(20,328)		(20,328)	(7,981)		4,490				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2025	11/22/2027	385	685,314	1779.23	(21,245)			(23,946)		(23,946)	(9,340)		5,311				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2025	11/24/2026	1,054	267,695	253.88	(6,371)			(261)		(261)	2,128		3,186				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2025	11/24/2026	98	244,932	2493.41	(5,462)			(1,106)		(1,106)	942		2,731				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2025	11/24/2027	7	70,577	10247.51	(6,295)			(4,745)		(4,745)	(417)		1,574				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2025	11/24/2027	49	36,000	733.54	(3,157)			(2,314)		(2,314)	(144)		789				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2025	11/24/2026	858	5,756,287	6705.12	(208,703)			(332,759)		(332,759)	(254,496)		104,351				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2025	11/24/2027	7	46,285	6705.12	(2,912)			(3,833)		(3,833)	(1,831)		728				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2025	11/24/2026	300	532,784	1775.11	(11,784)			(12,439)		(12,439)	(8,020)		5,892				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2025	11/24/2027	80	141,753	1775.11	(4,402)			(5,174)		(5,174)	(2,148)		1,100				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/25/2026	939	239,269	254.72	(5,695)			(172)		(172)	1,963		2,847				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/25/2026	35	87,800	2505.78	(1,958)			(280)		(280)	454		979				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/25/2026	10	103,583	10275.12	(6,557)			(2,636)		(2,636)	(177)		3,278				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/24/2027	40	406,104	10275.12	(35,268)			(26,447)		(26,447)	(2,200)		8,817				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/25/2030	52	533,297	10275.12	(75,995)			(61,433)		(61,433)	5,063		7,599				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/25/2026	3	27,645	10275.12	(973)			(1,045)		(1,045)	(680)		487				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/24/2027	404	298,230	737.78	(25,295)			(18,144)		(18,144)	(754)		6,324				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/25/2030	620	457,088	737.78	(62,393)			(49,092)		(49,092)	5,501		6,239				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/25/2026	22	15,941	737.78	(319)			(313)		(313)	(193)		159				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/25/2026	598	4,045,773	6765.88	(141,659)			(223,328)		(223,328)	(170,206)		70,829				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/24/2027	7	47,517	6765.88	(6,541)			(9,569)		(9,569)	(5,073)		1,635				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/25/2026	69	465,155	6765.88	(4,661)			(6,668)		(6,668)	(4,920)		2,330				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/25/2026	509	909,890	1786.92	(19,836)			(16,375)		(16,375)	(8,937)		9,918				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2025	11/24/2027	4	7,685	1786.92	(239)			(248)		(248)	(84)		60				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2025	11/25/2026	7	8,514	1141.49	(247)			(189)		(189)	(96)		124				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2025	11/26/2030	5	52,618	10318.09	(7,498)			(5,954)		(5,954)	607		750				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2025	11/25/2026	34	25,000	741.39	(883)			(446)		(446)	(115)		441				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2025	11/25/2026	344	2,345,874	6812.61	(88,753)			(136,111)		(136,111)	(102,829)		44,377				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2025	11/27/2026	188	1,281,685	6812.61	(59,923)			(91,257)		(91,257)	(68,786)		29,962				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2025	11/26/2027	38	260,122	6812.61	(35,578)			(50,722)		(50,722)	(26,262)		8,895				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2025	11/25/2026	9	58,624	6812.61	(597)			(837)		(837)	(613)		298				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2025	11/25/2026	365	653,208	1790.73	(14,436)			(10,712)		(10,712)	(5,298)		7,218				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2025	11/27/2026	319	571,023	1790.73	(12,620)			(9,442)		(9,442)	(4,710)		6,310				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2025	11/26/2027	189	338,933	1790.73	(10,609)			(10,524)		(10,524)	(3,230)		2,652				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/27/2026	179	45,926	255.89	(1,088)			(22)		(22)	386		544				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/30/2027	125	31,928	255.89	(1,076)			(320)		(320)	420		269				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/27/2026	73	182,645	2513.2	(4,073)			(481)		(481)	1,046		2,036				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/30/2026	10	26,048	2513.2	(583)			(73)		(73)	146		292				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/26/2027	236	592,980	2513.2	(18,560)			(8,731)		(8,731)	4,029		4,640				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/29/2027	98	245,689	2513.2	(7,715)			(3,636)		(3,636)	1,668		1,929				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/30/2027	207	520,893	2513.2	(16,356)			(7,722)		(7,722)	3,523		4,089				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/27/2026	34	39,004	1143.76	(1,131)			(816)		(816)	(391)		566				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/30/2026	12	13,790	1143.76	(400)			(292)		(292)	(142)		200				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/26/2027	166	189,670	1143.76	(7,473)			(7,172)		(7,172)	(2,034)		1,868				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/27/2030	194	144,582	744.32	(19,735)			(14,962)		(14,962)	2,306		1,974				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/27/2026	789	5,405,104	6849.09	(255,236)			(389,160)		(389,160)	(293,446)		127,618				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/30/2026	497	3,405,529	6849.09	(131,707)			(196,104)		(196,104)	(146,713)		65,854				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/26/2027	39	267,961	6849.09	(15,558)			(19,557)		(19,557)	(8,861)		3,890				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/29/2027	7	45,359	6849.09	(6,308)			(8,633)		(8,633)	(4,296)		1,577				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/27/2026	22	80,654	3616.38	(2,484)			(2,381)		(2,381)	(1,450)		1,242				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/27/2026	605	1,085,004	1793.33	(23,979)			(16,811)		(16,811)	(7,819)		11,989				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/30/2026	630	1,129,917	1793.33	(24,971)			(17,743)		(17,743)	(8,379)		12,486				0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/26/2027	55	98,733	1793.33	(3,120)			(2,981)		(2,981)	(836)		780				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/29/2027	12	21,507	1793.33	(680)			(651)		(651)	(184)		170				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2025	11/30/2027	137	245,503	1793.33	(7,782)			(7,438)		(7,438)	(2,088)		1,946				0001
UST 4.250% 08/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/12/2025	11/13/2026	5	504	98	(5)			(15)		(15)	(13)		2				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2026	47	118,749	2504.09	(2,648)			(441)		(441)	773		1,324				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2027	66	166,440	2504.09	(5,210)			(2,694)		(2,694)	1,105		1,302				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2026	46	52,762	1139.93	(1,530)			(1,247)		(1,247)	(546)		765				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2027	107	121,693	1139.93	(4,795)			(4,849)		(4,849)	(1,353)		1,199				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2026	17	174,367	10334.64	(6,853)			(3,895)		(3,895)	(754)		3,426				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2027	34	347,971	10334.64	(29,549)			(21,336)		(21,336)	210		7,387				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	11/29/2030	50	517,142	10334.64	(73,641)			(58,171)		(58,171)	7,493		7,364				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2026	15	11,417	740.75	(457)			(229)		(229)	(20)		228				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2026	12	8,929	740.75	(313)			(290)		(290)	(147)		156				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2026	421	2,871,352	6812.63	(122,446)			(190,664)		(190,664)	(134,543)		61,223				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2026	10	37,648	3609.04	(1,065)			(1,042)		(1,042)	(554)		533				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2025	12/01/2026	366	654,138	1789.06	(14,718)			(11,439)		(11,439)	(4,693)		7,359				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2026	39	44,862	1141	(1,301)			(1,033)		(1,033)	(437)		651				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2026	17	176,280	10401.92	(11,159)			(3,733)		(3,733)	1,381		5,579				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2027	4	41,492	10401.92	(3,701)			(2,499)		(2,499)	200		925				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2030	120	1,247,617	10401.92	(177,785)			(136,660)		(136,660)	21,865		17,779				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2026	2	17,857	10401.92	(629)			(574)		(574)	(286)		314				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2027	25	18,900	742.28	(1,658)			(1,119)		(1,119)	89		414				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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2030	191	141,617	742.28	(19,345)			(14,842)		(14,842)	2,407		1,934				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2026	535	3,656,679	6829.37	(148,691)			(235,428)		(235,428)	(167,278)		74,345				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2027	58	399,072	6829.37	(25,201)			(32,127)		(32,127)	(13,751)		6,300				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2026	159	284,041	1785.78	(6,277)			(5,377)		(5,377)	(2,500)		3,139				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2025	12/02/2027	7	12,172	1785.78	(381)			(400)		(400)	(123)		95				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2025	12/03/2026	131	33,585	255.64	(799)			(22)		(22)	344		400				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2025	12/03/2026	33	82,238	2514.33	(1,834)			(235)		(235)	606		917				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2025	12/03/2026	80	91,438	1143.26	(2,652)			(1,986)		(1,986)	(771)		1,326				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2025	12/03/2026	85	886,731	10424.93	(32,962)			(16,509)		(16,509)	(1,402)		16,481				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2025	12/03/2030	25	262,461	10424.93	(37,401)			(28,489)		(28,489)	4,860		3,740				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2025	12/03/2027	23	17,004	744.3	(1,336)			(935)		(935)	40		334				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2025	12/03/2026	415	2,841,451	6849.72	(102,257)			(155,074)		(155,074)	(108,206)		51,129				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2025	12/03/2027		465	6849.72	(63)			(89)		(89)	(43)		16				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2025	12/03/2026	11	72,382	6849.72	(748)			(1,022)		(1,022)	(679)		374				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/03/2025	12/03/2026	360	643,985	1790.01	(14,232)			(11,095)		(11,095)	(4,572)		7,116				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2025	12/03/2027	392	985,501	2511.07	(30,846)			(14,982)		(14,982)	7,510		7,712				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2025	12/03/2027	3	36,001	10412.14	(3,208)			(2,154)		(2,154)	185		802				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2025	12/04/2030	135	1,405,000	10412.14	(200,213)			(153,345)		(153,345)	25,177		20,021				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2025	12/04/2026	233	1,600,905	6857.12	(70,032)			(103,033)		(103,033)	(70,934)		35,016				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2025	12/04/2026	1	6,858	6857.12	(187)			(82)		(82)	4		93				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2025	12/04/2026	77	138,496	1788.27	(3,047)			(2,494)		(2,494)	(1,097)		1,523				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/04/2026	1,297	331,409	255.48	(7,854)			(243)		(243)	3,357		3,927				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/04/2026	247	619,146	2510.2	(13,807)			(2,028)		(2,028)	4,300		6,903				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/07/2026	41	103,029	2510.2	(2,308)			(354)		(354)	704		1,154				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/06/2027	253	633,922	2510.2	(19,842)			(9,764)		(9,764)	4,704		4,960				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/07/2027	19	46,979	2510.2	(1,475)			(725)		(725)	351		369				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/07/2026	47	53,417	1143.71	(1,557)			(1,164)		(1,164)	(450)		778				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/04/2026	27	279,033	10447.29	(10,966)			(5,180)		(5,180)	(154)		5,483				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/05/2030	48	505,104	10447.29	(71,977)			(54,361)		(54,361)	9,818		7,198				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/04/2026	952	6,542,997	6870.4	(298,791)			(455,081)		(455,081)	(318,135)		149,395				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/07/2026	682	4,684,549	6870.4	(201,216)			(309,365)		(309,365)	(217,141)		100,608				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/03/2027	38	260,078	6870.4	(28,675)			(38,969)		(38,969)	(18,060)		7,169				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/06/2027	24	163,156	6870.4	(8,737)			(10,853)		(10,853)	(4,483)		2,184				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/04/2026	46	165,958	3610.9	(4,782)			(4,990)		(4,990)	(2,798)		2,391				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/07/2026	36	131,210	3610.9	(3,976)			(4,241)		(4,241)	(2,419)		1,988				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/04/2026	1,045	1,868,916	1789.16	(41,490)			(32,969)		(32,969)	(13,953)		20,745				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/07/2026	441	789,642	1789.16	(17,530)			(14,081)		(14,081)	(6,046)		8,765				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/03/2027	353	631,508	1789.16	(20,019)			(20,060)		(20,060)	(5,463)		5,005				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/06/2027	56	100,829	1789.16	(3,186)			(3,211)		(3,211)	(888)		797				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2025	12/07/2027	190	340,410	1789.16	(10,791)			(10,850)		(10,850)	(2,981)		2,698				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/08/2027	293	733,702	2504.28	(22,965)			(11,981)		(11,981)	4,765		5,741				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/08/2026	12	13,835	1141.24	(402)			(323)		(323)	(139)		201				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/08/2027	3	33,767	10422.08	(3,012)			(2,017)		(2,017)	179		753				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/06/2030	41	429,763	10422.08	(61,198)			(46,742)		(46,742)	7,826		6,120				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/08/2027	45	33,767	743.07	(2,961)			(1,997)		(1,997)	162		740				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/08/2026	397	2,718,252	6846.51	(98,976)			(149,907)		(149,907)	(104,543)		49,488				0001

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S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/08/2026	2	11,040	6846.51	(312)			(397)		(397)	(254)		156				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/08/2026	280	498,829	1778.64	(11,274)			(11,190)		(11,190)	(6,023)		5,637				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/08/2027	155	275,548	1778.64	(8,735)			(9,801)		(9,801)	(3,432)		2,184				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2026	47	116,380	2502.24	(2,595)			(510)		(510)	679		1,298				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2026	29	32,738	1140.35	(949)			(785)		(785)	(350)		475				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2026	35	361,583	10435.1	(16,160)			(7,017)		(7,017)	390		8,080				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2027	58	600,614	10435.1	(50,492)			(34,603)		(34,603)	2,214		12,623				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2030	86	893,711	10435.1	(127,354)			(96,769)		(96,769)	16,788		12,735				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2026	10	99,766	10435.1	(3,512)			(3,076)		(3,076)	(1,467)		1,756				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2026	146	108,527	741.86	(6,859)			(2,427)		(2,427)	717		3,429				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2027	428	317,643	741.86	(27,857)			(19,048)		(19,048)	1,264		6,964				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2030	433	321,306	741.86	(43,858)			(33,800)		(33,800)	5,307		4,386				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2026	459	3,137,671	6840.51	(126,020)			(196,457)		(196,457)	(138,698)		63,010				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2027	11	74,140	6840.51	(4,810)			(6,107)		(6,107)	(2,600)		1,202				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2025	12/09/2026	307	544,802	1776.95	(12,095)			(12,672)		(12,672)	(7,129)		6,047				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2025	12/10/2026	23	57,644	2513.87	(1,285)			(187)		(187)	402		643				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2025	12/10/2026	45	51,492	1145.11	(1,493)			(1,092)		(1,092)	(407)		747				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2025	12/10/2027	5	50,002	10489.28	(3,150)			(2,262)		(2,262)	35		788				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2025	12/10/2026	2	25,006	10489.28	(785)			(643)		(643)	(283)		393				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2025	12/10/2026	524	3,610,071	6886.68	(129,985)			(191,996)		(191,996)	(132,420)		64,993				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2025	12/10/2026	267	477,929	1787.52	(10,658)			(8,933)		(8,933)	(4,048)		5,329				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2025	12/10/2027	6	10,592	1787.52	(330)			(344)		(344)	(103)		83				0001

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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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/11/2026	230	58,910	256.16	(1,402)			(42)		(42)	601		701				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/11/2026	49	122,355	2519.77	(2,729)			(343)		(343)	908		1,364				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/10/2027	84	210,565	2519.77	(6,591)			(2,981)		(2,981)	1,825		1,648				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/11/2030	19	196,818	10450.87	(28,047)			(21,187)		(21,187)	3,821		2,805				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/11/2026	2	1,750	751.71	(111)			(31)		(31)	20		55				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/11/2026	7	5,336	751.71	(220)			(167)		(167)	(67)		110				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/11/2026	250	1,727,620	6901	(73,920)			(106,337)		(106,337)	(72,457)		36,960				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/10/2027	33	230,308	6901	(15,240)			(18,940)		(18,940)	(7,828)		3,810				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/11/2026	11	38,165	3626.49	(1,113)			(1,024)		(1,024)	(514)		557				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/11/2026	594	1,066,096	1795.67	(23,561)			(16,581)		(16,581)	(5,782)		11,780				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2025	12/10/2027	387	694,579	1795.67	(21,532)			(20,704)		(20,704)	(5,003)		5,383				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/11/2026	1,229	313,867	255.41	(7,439)			(292)		(292)	3,117		3,719				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/13/2027	164	41,781	255.41	(1,404)			(453)		(453)	571		351				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/11/2026	136	341,656	2504.85	(7,619)			(1,436)		(1,436)	2,056		3,809				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/10/2027	26	65,957	2504.85	(2,064)			(1,075)		(1,075)	431		516				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/13/2027	40	98,963	2504.85	(3,098)			(1,620)		(1,620)	639		774				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/14/2027	57	143,061	2504.85	(4,478)			(2,345)		(2,345)	920		1,119				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/11/2026	49	56,346	1139.13	(1,634)			(1,404)		(1,404)	(655)		817				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/10/2027	42	48,273	1139.13	(1,897)			(1,955)		(1,955)	(572)		474				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/13/2027	91	104,197	1139.13	(4,105)			(4,229)		(4,229)	(1,236)		1,026				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/11/2026	11	112,539	10222.09	(3,511)			(2,785)		(2,785)	(1,176)		1,756				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/12/2030	48	486,638	10222.09	(69,346)			(58,169)		(58,169)	3,664		6,935				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/11/2026	1,007	6,874,797	6827.41	(374,487)			(590,723)		(590,723)	(419,083)		187,243				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/14/2026	466	3,184,443	6827.41	(109,058)			(163,328)		(163,328)	(113,343)		54,529				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/10/2027	52	351,742	6827.41	(31,028)			(42,515)		(42,515)	(19,891)		7,757				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/13/2027	9	64,555	6827.41	(3,447)			(4,325)		(4,325)	(1,811)		862				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/12/2030	53	359,000	6827.41	(66,810)			(76,560)		(76,560)	(16,988)		6,681				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/11/2026	41	280,606	6827.41	(2,911)			(3,940)		(3,940)	(2,605)		1,456				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/11/2026	1	3,597	3629.58	(105)			(95)		(95)	(47)		52				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/11/2026	1,184	2,127,167	1797.01	(47,223)			(32,032)		(32,032)	(10,388)		23,612				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/14/2026	314	563,635	1797.01	(12,513)			(8,599)		(8,599)	(2,864)		6,256				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/10/2027	408	733,918	1797.01	(22,531)			(21,561)		(21,561)	(5,132)		5,633				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/13/2027	30	53,343	1797.01	(1,638)			(1,571)		(1,571)	(377)		409				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2025	12/14/2027	113	203,215	1797.01	(6,239)			(5,992)		(5,992)	(1,443)		1,560				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/15/2026	177	443,381	2503.68	(9,887)			(2,019)		(2,019)	2,512		4,944				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/15/2027	3	3,293	1137.96	(130)			(136)		(136)	(41)		32				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/15/2026	17	172,012	10172.4	(10,888)			(6,061)		(6,061)	(1,070)		5,444				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/15/2027	10	101,067	10172.4	(9,015)			(7,404)		(7,404)	(831)		2,254				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/13/2030	3	30,770	10172.4	(4,382)			(3,791)		(3,791)	116		438				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/15/2026	223	164,100	737.33	(10,334)			(4,299)		(4,299)	438		5,167				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/15/2026	734	5,004,486	6816.51	(168,938)			(257,622)		(257,622)	(180,192)		84,469				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/13/2030	29	200,310	6816.51	(50,278)			(65,428)		(65,428)	(20,597)		5,028				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/15/2026	141	958,326	6816.51	(9,756)			(13,420)		(13,420)	(8,949)		4,878				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/15/2026	12	45,419	3634.74	(1,263)			(1,081)		(1,081)	(502)		631				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/15/2026	270	485,388	1798.99	(10,727)			(7,093)		(7,093)	(2,176)		5,364				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2025	12/15/2027	21	38,404	1798.99	(1,198)			(1,109)		(1,109)	(236)		300				0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2026	186	465,052	2503.2	(10,371)			(2,169)		(2,169)	2,584		5,185				0001
BofA Destinations Daily Risk Control 5% Index Excess Return Put	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	721	162,000	224.8	(1,134)			(3,894)		(3,894)	(3,374)		567				0001
SG Global Sentiment Index Put	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2026	473	162,000	342.18	(1,458)			(4,014)		(4,014)	(3,346)		729				0001
UBS Tech Edge Index Put	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/16/2025	12/16/2026	829	216,000	260.44	(1,469)			(2,129)		(2,129)	(1,456)		734				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2026	90	101,850	1136.26	(2,962)			(2,762)		(2,762)	(1,404)		1,481				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2026	38	383,160	10188.1	(15,058)			(11,747)		(11,747)	(4,845)		7,529				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2030	208	2,123,221	10188.1	(302,559)			(259,339)		(259,339)	10,442		30,256				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2026	3	29,966	10188.1	(1,055)			(1,207)		(1,207)	(723)		527				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2026	13	9,899	734.69	(396)			(250)		(250)	(68)		198				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2026	313	2,128,736	6800.26	(101,139)			(160,020)		(160,020)	(113,664)		50,570				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2027	7	46,676	6800.26	(6,359)			(9,327)		(9,327)	(4,690)		1,590				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2030	73	493,024	6800.26	(119,913)			(162,281)		(162,281)	(55,359)		11,991				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2026	419	750,976	1792.3	(16,597)			(12,881)		(12,881)	(5,274)		8,298				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2025	12/16/2027	67	120,226	1792.3	(3,739)			(3,735)		(3,735)	(1,008)		935				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/17/2025	12/17/2027	18	44,349	2494.22	(1,388)			(804)		(804)	208		347				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/17/2025	12/17/2026	19	20,911	1128.76	(606)			(675)		(675)	(398)		303				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/17/2025	12/17/2030	14	140,002	10043.27	(19,950)			(18,631)		(18,631)	(842)		1,995				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/17/2025	12/17/2026	563	3,785,014	6721.43	(138,893)			(219,258)		(219,258)	(155,599)		69,446				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/17/2025	12/17/2027	9	61,876	6721.43	(3,925)			(5,076)		(5,076)	(2,214)		981				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/17/2025	12/17/2026	42	280,698	6721.43	(2,891)			(3,964)		(3,964)	(2,638)		1,446				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/17/2025	12/17/2026	19	68,027	3627.69	(1,884)			(1,744)		(1,744)	(881)		942				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/17/2025	12/17/2026	484	869,363	1795.12	(19,126)			(14,036)		(14,036)	(5,270)		9,563				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2025	12/18/2026	149	373,909	2503.99	(8,338)			(1,751)		(1,751)	2,071		4,169				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2025	12/17/2027	53	131,951	2503.99	(4,130)			(2,190)		(2,190)	822		1,033				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2025	12/18/2026	33	37,500	1134.1	(1,091)			(1,075)		(1,075)	(575)		545				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2025	12/18/2026	607	4,114,198	6774.76	(176,277)			(277,864)		(277,864)	(197,070)		88,138				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2025	12/17/2027	1	9,854	6774.76	(1,324)			(2,007)		(2,007)	(1,041)		331				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2025	12/18/2026	4	15,858	3623.38	(482)			(488)		(488)	(267)		241				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2025	12/18/2026	618	1,107,662	1792.8	(24,464)			(18,923)		(18,923)	(7,710)		12,232				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2025	12/17/2027	23	41,681	1792.8	(1,282)			(1,289)		(1,289)	(354)		320				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/18/2026	1,998	511,612	256.11	(12,176)			(452)		(452)	5,129		6,088				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/20/2027	1,223	313,215	256.11	(10,555)			(3,202)		(3,202)	4,494		2,639				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/18/2026	369	925,669	2508.91	(20,642)			(3,835)		(3,835)	5,626		10,321				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/21/2026	72	181,654	2508.91	(4,069)			(781)		(781)	1,084		2,035				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/20/2027	200	501,690	2508.91	(15,753)			(7,993)		(7,993)	3,494		3,938				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/21/2027	52	129,591	2508.91	(4,069)			(2,068)		(2,068)	899		1,017				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/18/2026	43	48,804	1139.81	(1,418)			(1,220)		(1,220)	(570)		709				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/20/2027	16	18,157	1139.81	(720)			(734)		(734)	(210)		180				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/19/2030	52	528,464	10260.51	(75,306)			(61,807)		(61,807)	5,341		7,531				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/18/2026	1,051	7,186,276	6834.5	(335,411)			(521,865)		(521,865)	(368,135)		167,705				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/21/2026	666	4,549,686	6834.5	(181,460)			(278,124)		(278,124)	(194,955)		90,730				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/17/2027	20	133,436	6834.5	(7,234)			(9,067)		(9,067)	(3,792)		1,808				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/19/2026		2,292	6834.5	(61)			(86)		(86)	(58)		31				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/18/2026	33	118,035	3622.47	(3,363)			(3,350)		(3,350)	(1,809)		1,682				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/21/2026	19	69,696	3622.47	(2,133)			(2,191)		(2,191)	(1,213)		1,066				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/18/2026	693	1,242,007	1792.16	(27,324)			(21,524)		(21,524)	(9,000)		13,662				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/21/2026	446	798,834	1792.16	(17,654)			(13,990)		(13,990)	(5,899)		8,827				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/17/2027	172	307,768	1792.16	(9,541)			(9,583)		(9,583)	(2,626)		2,385				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/20/2027	252	451,030	1792.16	(14,027)			(14,080)		(14,080)	(3,852)		3,507				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2025	12/21/2027	63	113,530	1792.16	(3,542)			(3,547)		(3,547)	(964)		886				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2025	12/22/2026	38	96,696	2513.31	(2,156)			(377)		(377)	611		1,078				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2025	12/22/2027	5	54,112	10296.79	(3,409)			(2,787)		(2,787)	(302)		852				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2025	12/20/2030	20	210,000	10296.79	(29,904)			(24,118)		(24,118)	2,546		2,990				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2025	12/20/2030	2,032	1,512,045	744.04	(206,394)			(157,423)		(157,423)	26,612		20,639				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2025	12/22/2026	1,353	9,304,538	6878.49	(377,680)			(568,209)		(568,209)	(395,106)		188,840				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2025	12/22/2027	1	6,435	6878.49	(855)			(1,221)		(1,221)	(598)		214				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2025	12/22/2026	538	966,850	1795.77	(21,319)			(15,682)		(15,682)	(5,911)		10,660				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2025	12/22/2027	120	216,318	1795.77	(6,890)			(6,510)		(6,510)	(1,486)		1,722				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2026	213	54,864	257.66	(1,306)			(32)		(32)	566		653				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2026	2	5,698	2513.85	(127)			(22)		(22)	36		64				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2026	5	5,800	1146.4	(169)			(125)		(125)	(47)		84				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2026	39	407,438	10339.22	(22,434)			(10,692)		(10,692)	(410)		11,217				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2027	11	114,630	10339.22	(10,225)			(7,405)		(7,405)	51		2,556				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2030	192	1,989,721	10339.22	(283,535)			(224,809)		(224,809)	28,010		28,354				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2026	1	13,616	10339.22	(479)			(468)		(468)	(248)		240				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2026	91	68,250	748.69	(4,313)			(1,446)		(1,446)	531		2,157				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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2027	147	109,950	748.69	(9,643)			(6,244)		(6,244)	787		2,411				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2030	283	211,538	748.69	(28,875)			(21,460)		(21,460)	4,287		2,887				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2026	39	28,906	748.69	(578)			(469)		(469)	(204)		289				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2026	397	2,743,888	6909.79	(93,613)			(135,981)		(135,981)	(93,075)		46,807				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2030	26	180,000	6909.79	(33,905)			(37,692)		(37,692)	(7,460)		3,390				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2026	1	1,865	3626.24	(42)			(37)		(37)	(18)		21				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2025	12/23/2026	261	468,311	1793.27	(10,209)			(8,060)		(8,060)	(3,381)		5,105				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/24/2026	19	48,582	2519.17	(1,083)			(168)		(168)	329		542				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/24/2026	23	26,871	1148.78	(781)			(545)		(545)	(186)		391				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/24/2026	2	15,593	10369.55	(987)			(416)		(416)	36		494				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/23/2027	4	38,572	10369.55	(3,437)			(2,437)		(2,437)	69		859				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/24/2030	101	1,048,940	10369.55	(149,474)			(117,103)		(117,103)	16,178		14,947				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/24/2026	2	22,667	10369.55	(798)			(753)		(753)	(388)		399				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/24/2026	37	28,185	752.28	(905)			(439)		(439)	(24)		452				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/23/2027	27	20,293	752.28	(1,780)			(1,111)		(1,111)	187		445				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/24/2030	465	350,000	752.28	(47,810)			(34,794)		(34,794)	7,837		4,781				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/24/2026	30	22,667	752.28	(793)			(605)		(605)	(242)		397				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/24/2026	520	3,603,002	6932.05	(139,840)			(203,649)		(203,649)	(139,555)		69,920				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/23/2027	34	232,764	6932.05	(12,748)			(15,682)		(15,682)	(6,387)		3,187				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/24/2025	12/24/2030	56	385,107	6932.05	(100,838)			(120,262)		(120,262)	(30,348)		10,084				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2026	697	180,125	258.58	(4,305)			(89)		(89)	1,884		2,152				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2027	1,647	425,999	258.58	(14,356)			(3,400)		(3,400)	7,068		3,589				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/24/2026	139	350,815	2519.91	(7,823)			(1,187)		(1,187)	2,398		3,912				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2026	21	53,040	2519.91	(1,188)			(189)		(189)	356		594				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/23/2027	314	792,164	2519.91	(24,795)			(11,446)		(11,446)	6,634		6,199				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/27/2027	120	302,143	2519.91	(9,457)			(4,394)		(4,394)	2,502		2,364				0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2027	54	136,188	2519.91	(4,276)			(1,984)		(1,984)	1,134		1,069				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/24/2026	25	28,447	1148.61	(825)			(579)		(579)	(201)		412				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2026	40	45,414	1148.61	(1,317)			(938)		(938)	(335)		658				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2027	80	92,088	1148.61	(3,637)			(3,356)		(3,356)	(704)		909				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/24/2026	27	281,328	10365.21	(11,056)			(6,761)		(6,761)	(1,694)		5,528				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/26/2030	70	724,163	10365.21	(103,193)			(81,029)		(81,029)	10,985		10,319				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/24/2026	558	3,866,206	6929.94	(181,555)			(261,339)		(261,339)	(178,126)		90,777				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2026	541	3,750,792	6929.94	(178,994)			(268,104)		(268,104)	(186,065)		89,497				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2027	15	100,821	6929.94	(5,385)			(6,588)		(6,588)	(2,661)		1,346				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/24/2026	2	15,022	6929.94	(153)			(205)		(205)	(135)		76				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2026	79	288,542	3635.25	(8,188)			(7,525)		(7,525)	(3,772)		4,094				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/24/2026	432	775,521	1797.15	(17,217)			(12,287)		(12,287)	(4,396)		8,608				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2026	146	262,953	1797.15	(5,838)			(4,231)		(4,231)	(1,555)		2,919				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/23/2027	118	212,881	1797.15	(6,791)			(6,319)		(6,319)	(1,367)		1,698				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/27/2027	672	1,207,021	1797.15	(38,383)			(35,953)		(35,953)	(7,966)		9,596				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2025	12/28/2027	27	49,069	1797.15	(1,560)			(1,463)		(1,463)	(325)		390				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2025	12/29/2026	127	32,543	257.25	(775)			(26)		(26)	329		387				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2025	12/29/2026	4	11,323	2517.5	(253)			(43)		(43)	72		126				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2025	12/29/2026	713	4,924,431	6905.74	(221,918)			(338,704)		(338,704)	(236,991)		110,959				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2025	12/29/2027	54	375,858	6905.74	(23,641)			(29,557)		(29,557)	(12,318)		5,910				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2025	12/29/2026	340	611,437	1796.31	(13,635)			(10,059)		(10,059)	(3,810)		6,818				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2026	23	237,257	10253.57	(15,018)			(7,903)		(7,903)	(1,020)		7,509				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2027	6	60,974	10253.57	(5,439)			(4,235)		(4,235)	(269)		1,360				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2030	115	1,175,687	10253.57	(167,535)			(138,472)		(138,472)	10,913		16,754				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2026	3	31,319	10253.57	(1,102)			(1,166)		(1,166)	(661)		551				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2026	358	265,959	743.91	(16,369)			(6,579)		(6,579)	923		8,184				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2027	112	83,275	743.91	(7,303)			(5,006)		(5,006)	319		1,826				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2030	393	292,616	743.91	(39,971)			(30,546)		(30,546)	5,095		3,997				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2026	14	10,714	743.91	(375)			(329)		(329)	(157)		188				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2026	614	4,231,455	6896.24	(168,711)			(253,074)		(253,074)	(175,748)		84,355				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2027	4	29,870	6896.24	(3,962)			(5,633)		(5,633)	(2,744)		991				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2030	69	476,456	6896.24	(119,995)			(151,322)		(151,322)	(44,326)		12,000				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2026	49	337,358	6896.24	(3,458)			(4,610)		(4,610)	(3,025)		1,729				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2026	2	6,840	3631.64	(189)			(182)		(182)	(95)		95				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2026	794	1,424,213	1794.59	(31,760)			(24,409)		(24,409)	(9,853)		15,880				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2025	12/30/2027	167	299,250	1794.59	(9,396)			(9,183)		(9,183)	(2,331)		2,349				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2025	12/31/2026	235	60,275	256.4	(1,435)			(66)		(66)	591		717				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2025	12/31/2026	24	60,982	2504.42	(1,360)			(324)		(324)	300		680				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2025	12/31/2026	6	7,238	1139.4	(210)			(189)		(189)	(93)		105				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2025	12/31/2026	2	25,053	10124.48	(782)			(736)		(736)	(378)		391				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2025	12/30/2027	10	101,816	10124.48	(9,072)			(7,871)		(7,871)	(1,256)		2,268				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2025	12/31/2030	50	505,000	10124.48	(71,962)			(64,305)		(64,305)	(138)		7,196				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2025	12/31/2030	240	175,500	732.09	(23,956)			(19,597)		(19,597)	1,763		2,396				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2025	12/31/2026	420	2,876,144	6845.5	(115,715)			(174,281)		(174,281)	(121,245)		57,857				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2025	12/31/2026	684	1,223,177	1788.08	(27,521)			(24,086)		(24,086)	(11,472)		13,761				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2025	12/31/2026	40	3,931	98	(60)			(180)		(180)	(153)		30				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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2026	394	101,434	257.44		(2,404)		(80)		(80)	1,222		1,102				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/04/2027	987	254,035	257.44		(6,071)		(220)		(220)	3,069		2,783				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2027	36	9,153	257.44		(308)		(83)		(83)	154		70				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/04/2028	860	221,430	257.44		(7,462)		(2,033)		(2,033)	3,719		1,710				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2026	40	100,571	2510.19		(2,243)		(468)		(468)	747		1,028				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/04/2027	64	160,908	2510.19		(3,604)		(780)		(780)	1,173		1,652				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2027	63	156,957	2510.19		(4,913)		(2,512)		(2,512)	1,274		1,126				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/04/2028	122	305,224	2510.19		(9,584)		(4,915)		(4,915)	2,473		2,196				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2026	106	120,390	1140.65		(3,493)		(3,058)		(3,058)	(1,166)		1,601				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/04/2027	74	84,249	1140.65		(2,457)		(2,163)		(2,163)	(832)		1,126				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2027	72	82,166	1140.65		(3,251)		(3,314)		(3,314)	(808)		745				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/04/2028	111	126,723	1140.65		(5,025)		(5,125)		(5,125)	(1,252)		1,151				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2030	40	401,472	10095.88		(57,170)		(51,989)		(51,989)	(60)		5,241				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2026	840	5,760,600	6858.47		(308,848)		(476,979)		(476,979)	(309,687)		141,555				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/04/2027	530	3,635,499	6858.47		(161,859)		(246,956)		(246,956)	(159,282)		74,186				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2027	9	59,169	6858.47		(5,333)		(7,421)		(7,421)	(3,310)		1,222				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/03/2028	5	31,225	6858.47		(1,646)		(2,068)		(2,068)	(800)		377				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/04/2027	61	421,469	6858.47		(4,383)		(5,765)		(5,765)	(3,391)		2,009				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2026	20	70,899	3626.61		(2,070)		(2,195)		(2,195)	(1,074)		949				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2026	207	370,499	1791.52		(8,369)		(6,799)		(6,799)	(2,265)		3,836				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/04/2027	218	391,181	1791.52		(8,887)		(7,268)		(7,268)	(2,454)		4,073				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	12/31/2027	28	51,052	1791.52		(1,621)		(1,619)		(1,619)	(369)		372				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/03/2028	24	42,546	1791.52		(1,354)		(1,353)		(1,353)	(309)		310				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2026	01/04/2028	204	365,931	1791.52		(11,652)		(11,643)		(11,643)	(2,661)		2,670				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2027	836	216,528	259.12		(5,153)		(111)		(111)	2,680		2,362				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2027	195	492,795	2522.89		(10,989)		(1,798)		(1,798)	4,155		5,037				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2028	48	120,722	2522.89		(3,779)		(1,732)		(1,732)	1,180		866				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2027	75	86,322	1145.38		(2,511)		(1,986)		(1,986)	(626)		1,151				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2027	2	25,000	10173.26		(780)		(694)		(694)	(271)		358				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2028	15	153,388	10173.26		(13,682)		(11,458)		(11,458)	(911)		3,136				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/03/2031	17	170,000	10173.26		(24,208)		(21,043)		(21,043)	946		2,219				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2028	30	21,938	740.84		(1,924)		(1,369)		(1,369)	114		441				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2027	10	7,500	740.84		(150)		(138)		(138)	(57)		69				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2027	720	4,971,217	6902.05		(185,656)		(274,474)		(274,474)	(173,910)		85,092				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2028	61	419,832	6902.05		(26,200)		(32,707)		(32,707)	(12,512)		6,004				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2027	7	26,508	3637.21		(581)		(514)		(514)	(200)		266				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2026	01/05/2027	191	342,648	1796.17		(7,651)		(5,796)		(5,796)	(1,652)		3,507				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2026	01/06/2027	15	39,159	2531.89		(873)		(116)		(116)	357		400				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2026	01/06/2027	11	114,176	10259.75		(7,227)		(3,898)		(3,898)	17		3,313				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2026	01/06/2028	9	95,078	10259.75		(5,990)		(5,055)		(5,055)	(438)		1,373				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2026	01/06/2031	92	943,500	10259.75		(134,449)		(110,896)		(110,896)	11,228		12,324				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2026	01/06/2027	72	53,931	747.86		(3,408)		(1,289)		(1,289)	557		1,562				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2026	01/06/2031	27	20,400	747.86		(2,785)		(2,085)		(2,085)	444		255				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2026	01/06/2027	589	4,091,653	6944.82		(152,076)		(222,237)		(222,237)	(139,863)		69,701				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2026	01/06/2028	53	366,300	6944.82		(23,092)		(28,496)		(28,496)	(10,697)		5,292				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2026	01/06/2027	7	26,261	3656.98		(762)		(631)		(631)	(219)		349				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2026	01/06/2027	68	122,630	1805.74		(2,735)		(1,686)		(1,686)	(204)		1,253				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/07/2026	01/07/2027	4	10,053	2527.46		(224)		(34)		(34)	88		103				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/07/2026	01/07/2027	143	164,021	1147.19		(4,757)		(3,634)		(3,634)	(1,058)		2,180				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/07/2026	01/07/2027	78	804,766	10269.17		(32,896)		(23,824)		(23,824)	(6,005)		15,077				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/07/2026	01/07/2027	43	31,893	742.92		(1,126)		(684)		(684)	(74)		516				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/07/2026	01/07/2027	470	3,255,942	6920.93		(124,642)		(183,091)		(183,091)	(115,576)		57,128				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/07/2026	01/07/2027	6	43,333	6920.93		(449)		(585)		(585)	(342)		206				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/07/2026	01/07/2027	482	865,359	1796.18		(19,211)		(14,736)		(14,736)	(4,330)		8,805				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/08/2027	56	140,809	2525.36		(3,140)		(501)		(501)	1,200		1,439				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/07/2028	18	44,202	2525.36		(1,384)		(622)		(622)	445		317				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/08/2027	276	316,941	1146.9		(9,191)		(7,095)		(7,095)	(2,116)		4,213				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/07/2028	40	46,047	1146.9		(1,814)		(1,728)		(1,728)	(329)		416				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/07/2028	8	77,772	10192.32		(6,930)		(5,730)		(5,730)	(388)		1,588				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/08/2031	31	315,609	10192.32		(44,974)		(38,669)		(38,669)	2,182		4,123				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/08/2027	6	61,071	10192.32		(2,150)		(2,383)		(2,383)	(1,219)		985				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/07/2028	98	72,811	742.72		(6,386)		(4,468)		(4,468)	454		1,463				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/08/2027	623	4,311,228	6921.46		(162,694)		(234,926)		(234,926)	(146,800)		74,568				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/08/2031	75	516,250	6921.46		(125,872)		(162,702)		(162,702)	(48,368)		11,538				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/08/2027	56	203,822	3664.99		(6,176)		(4,982)		(4,982)	(1,636)		2,831				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2026	01/08/2027	344	622,167	1809.32		(13,625)		(7,943)		(7,943)	(562)		6,245				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/08/2027	318	82,691	259.98		(1,960)		(35)		(35)	1,027		898				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/11/2027	1,616	420,064	259.98		(9,998)		(190)		(190)	5,225		4,582				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/11/2028	804	209,007	259.98		(7,044)		(1,481)		(1,481)	3,949		1,614				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/08/2027	60	152,119	2531.49		(3,392)		(467)		(467)	1,370		1,555				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/11/2027	466	1,179,728	2531.49		(26,426)		(3,759)		(3,759)	10,555		12,112				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/11/2028	409	1,036,387	2531.49		(32,439)		(13,859)		(13,859)	11,146		7,434				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/11/2027	83	96,142	1151.81		(2,803)		(1,926)		(1,926)	(408)		1,284				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/07/2028	5	47,520	10327.19		(4,234)		(3,146)		(3,146)	118		970				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/09/2031	71	736,000	10327.19		(104,880)		(83,926)		(83,926)	11,340		9,614				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/08/2027	67	50,000	751.56		(2,060)		(1,611)		(1,611)	(495)		944				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/08/2027	1,162	8,094,104	6966.28		(364,198)		(530,542)		(530,542)	(333,269)		166,924				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/11/2027	555	3,869,091	6966.28		(140,141)		(197,263)		(197,263)	(121,353)		64,231				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/07/2028	67	468,902	6966.28		(36,374)		(46,848)		(46,848)	(18,810)		8,336				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/08/2027	68	250,609	3671.16		(6,754)		(4,818)		(4,818)	(1,160)		3,096				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/08/2027	403	730,048	1812.18		(15,915)		(8,709)		(8,709)	(88)		7,294				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/11/2027	561	1,017,417	1812.18		(22,180)		(12,318)		(12,318)	(304)		10,166				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/07/2028	268	485,934	1812.18		(14,967)		(12,419)		(12,419)	(882)		3,430				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/10/2028	14	24,497	1812.18		(755)		(628)		(628)	(46)		173				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2026	01/11/2028	367	665,395	1812.18		(20,494)		(17,075)		(17,075)	(1,278)		4,697				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2026	01/12/2027	87	219,385	2529.33		(4,892)		(744)		(744)	1,906		2,242				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2026	01/12/2027	24	245,109	10334.01		(9,858)		(6,364)		(6,364)	(1,024)		4,518				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2026	01/10/2031	67	691,981	10334.01		(98,538)		(78,711)		(78,711)	10,794		9,033				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2026	01/12/2028	13	10,000	753.2		(629)		(432)		(432)	53		144				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2026	01/10/2031	524	394,654	753.2		(53,870)		(39,162)		(39,162)	9,770		4,938				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2026	01/12/2027	701	4,888,615	6977.27		(191,203)		(274,530)		(274,530)	(170,962)		87,635				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2026	01/12/2027	12	44,664	3681.6		(1,000)		(584)		(584)	(43)		458				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2026	01/12/2027	69	125,211	1816.76		(2,742)		(1,365)		(1,365)	120		1,257				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2026	01/12/2028	424	770,499	1816.76		(23,963)		(18,808)		(18,808)	(336)		5,491				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2027	154	390,198	2528.93		(8,701)		(1,352)		(1,352)	3,362		3,988				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2027	11	13,102	1151.15		(380)		(269)		(269)	(63)		174				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2028	2	23,759	10309.1		(2,119)		(1,603)		(1,603)	31		486				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2031	62	642,291	10309.1		(91,526)		(73,849)		(73,849)	9,288		8,390				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2027	54	40,252	750.04		(1,862)		(869)		(869)	140		854				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2028	32	23,759	750.04		(2,084)		(1,363)		(1,363)	243		478				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2027	26	19,765	750.04		(395)		(317)		(317)	(103)		181				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2027	863	6,011,766	6963.74		(270,938)		(395,678)		(395,678)	(248,920)		124,180				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2031	99	688,112	6963.74		(167,465)		(213,409)		(213,409)	(61,295)		15,351				0001
S&P 500 Index Option PTPT Put	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2027	40	277,786	6963.74		(3,711)		(1,053)		(1,053)	957		1,701				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2027	19	130,217	6963.74		(1,320)		(1,736)		(1,736)	(1,020)		605				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2026	01/13/2027	84	153,089	1820.56		(3,368)		(1,528)		(1,528)	296		1,544				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2026	01/14/2027	79	200,692	2525.18		(4,475)		(766)		(766)	1,658		2,051				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2026	01/14/2027	5	5,934	1147.09		(172)		(135)		(135)	(41)		79				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2026	01/14/2031	14	143,566	10142.02		(20,458)		(18,153)		(18,153)	430		1,875				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2026	01/14/2031	95	70,000	739.73		(9,562)		(7,503)		(7,503)	1,182		877				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2026	01/14/2027	768	5,318,164	6926.6		(184,464)		(261,136)		(261,136)	(161,218)		84,546				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2026	01/14/2027	2	14,422	6926.6		(150)		(193)		(193)	(112)		69				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2026	01/14/2027	123	224,482	1829.3		(4,939)		(1,800)		(1,800)	875		2,264				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2026	01/14/2028	36	65,230	1829.3		(2,003)		(1,382)		(1,382)	161		459				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2026	01/15/2027	66	17,212	261.17		(410)		(6)		(6)	216		188				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2026	01/15/2027	513	589,808	1149		(17,146)		(12,830)		(12,830)	(3,543)		7,858				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2026	01/14/2028	7	75,740	10185.57		(6,487)		(5,466)		(5,466)	(466)		1,487				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2026	01/15/2031	14	146,100	10185.57		(20,819)		(18,004)		(18,004)	907		1,908				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2026	01/15/2027	2	24,475	10185.57		(862)		(954)		(954)	(487)		395				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2026	01/15/2027	63	46,875	742.96		(938)		(834)		(834)	(326)		430				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2026	01/15/2027	363	2,521,279	6944.47		(130,410)		(186,967)		(186,967)	(116,329)		59,771				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2026	01/14/2028	2	10,563	6944.47		(1,412)		(1,947)		(1,947)	(858)		324				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2026	01/15/2027	1	8,666	6944.47		(90)		(116)		(116)	(67)		41				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/15/2026	01/15/2027	162	296,254	1832.14		(6,547)		(2,217)		(2,217)	1,330		3,001				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/15/2027	1,384	360,959	260.87		(8,555)		(135)		(135)	4,499		3,921				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/19/2027	981	255,956	260.87		(6,117)		(106)		(106)	3,207		2,804				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/14/2028	205	53,515	260.87		(1,793)		(346)		(346)	1,036		411				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/19/2028	60	15,615	260.87		(525)		(102)		(102)	302		120				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/15/2027	387	975,128	2519.13		(21,745)		(4,307)		(4,307)	7,471		9,967				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/19/2027	138	346,524	2519.13		(7,762)		(1,589)		(1,589)	2,616		3,558				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/14/2028	88	221,517	2519.13		(6,911)		(3,338)		(3,338)	1,990		1,584				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/18/2028	4	10,965	2519.13		(343)		(166)		(166)	98		79				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/19/2028	150	378,860	2519.13		(11,858)		(5,751)		(5,751)	3,389		2,718				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/15/2027	121	138,363	1148.02		(4,015)		(3,081)		(3,081)	(906)		1,840				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/19/2027	223	256,050	1148.02		(7,469)		(5,771)		(5,771)	(1,725)		3,423				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/15/2027	4	39,246	10175.26		(2,480)		(1,584)		(1,584)	(240)		1,137				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/15/2027	17	12,500	742.12		(789)		(357)		(357)	71		362				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/14/2028	59	44,140	742.12		(3,867)		(2,745)		(2,745)	235		886				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/15/2027	1,213	8,416,524	6940.01		(452,071)		(661,382)		(661,382)	(416,510)		207,199				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/19/2027	770	5,342,452	6940.01		(212,980)		(307,817)		(307,817)	(192,453)		97,616				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/14/2028	7	51,044	6940.01		(2,705)		(3,316)		(3,316)	(1,230)		620				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/18/2028	5	36,755	6940.01		(1,952)		(2,386)		(2,386)	(881)		447				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/19/2027	3	23,474	6940.01		(243)		(313)		(313)	(181)		111				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/15/2027	24	89,574	3706.92		(2,687)		(1,492)		(1,492)	(36)		1,232				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/15/2027	1,345	2,458,459	1828.49		(53,349)		(20,274)		(20,274)	8,623		24,451				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/19/2027	437	799,466	1828.49		(17,348)		(6,768)		(6,768)	2,629		7,951				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/14/2028	561	1,026,319	1828.49		(31,508)		(21,954)		(21,954)	2,333		7,221				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/18/2028	201	367,586	1828.49		(11,285)		(7,901)		(7,901)	797		2,586				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2026	01/19/2028	57	104,322	1828.49		(3,203)		(2,245)		(2,245)	224		734				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2026	01/17/2031	25	246,993	9920.67		(35,172)		(35,485)		(35,485)	(3,538)		3,224				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2026	01/20/2027	795	5,403,323	6796.86		(241,498)		(371,197)		(371,197)	(240,385)		110,687				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2026	01/20/2028	39	264,462	6796.86		(28,263)		(39,508)		(39,508)	(17,722)		6,477				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2026	01/20/2027	3	10,286	3692.77		(304)		(197)		(197)	(32)		140				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2026	01/20/2027	151	275,183	1820.74		(6,074)		(2,844)		(2,844)	446		2,784				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2027	284	74,364	261.95		(1,770)		(23)		(23)	936		811				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2027	54	61,153	1139.96		(1,777)		(1,662)		(1,662)	(699)		815				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2027	26	265,664	10039.62		(10,733)		(10,825)		(10,825)	(5,011)		4,919				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2028		1,912	10039.62		(171)		(161)		(161)	(30)		39				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2031	16	160,113	10039.62		(22,816)		(21,527)		(21,527)	(803)		2,091				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2027	90	65,000	725.88		(4,108)		(2,639)		(2,639)	(413)		1,883				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2031	29	21,250	725.88		(2,903)		(2,491)		(2,491)	146		266				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2027	549	3,774,313	6875.62		(139,969)		(203,339)		(203,339)	(127,522)		64,153				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2028	8	54,589	6875.62		(3,456)		(4,301)		(4,301)	(1,638)		792				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2031	31	214,878	6875.62		(41,757)		(48,816)		(48,816)	(10,887)		3,828				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2027	4	26,952	6875.62		(658)		(677)		(677)	(320)		302				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2027	15	104,313	6875.62		(1,056)		(1,402)		(1,402)	(831)		484				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2026	01/21/2027	217	396,807	1830.7		(8,769)		(3,215)		(3,215)	1,535		4,019				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2026	01/22/2027	388	101,941	262.71		(2,426)		(25)		(25)	1,289		1,112				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2026	01/22/2027	59	67,617	1143.07		(1,961)		(1,720)		(1,720)	(658)		899				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2026	01/22/2027	7	66,072	10085.64		(2,075)		(2,472)		(2,472)	(1,348)		951				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2026	01/22/2027	503	3,476,045	6913.35		(137,912)		(198,075)		(198,075)	(123,373)		63,209				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2026	01/21/2028	12	82,730	6913.35		(11,226)		(15,681)		(15,681)	(7,028)		2,573				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2026	01/22/2031	54	371,250	6913.35		(96,002)		(117,913)		(117,913)	(30,711)		8,800				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2026	01/22/2027	9	33,055	3713.92		(922)		(485)		(485)	15		423				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2026	01/22/2027	37	66,865	1830.79		(1,464)		(544)		(544)	249		671				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2026	01/21/2028	474	868,233	1830.79		(26,828)		(18,237)		(18,237)	2,443		6,148				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/22/2027	734	193,421	263.5		(4,584)		(36)		(36)	2,447		2,101				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/25/2027	303	79,852	263.5		(1,900)		(16)		(16)	1,013		871				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/21/2028	517	136,141	263.5		(4,561)		(664)		(664)	2,852		1,045				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/25/2028	407	107,280	263.5		(3,605)		(530)		(530)	2,249		826				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/22/2027	90	226,891	2525.33		(5,060)		(935)		(935)	1,805		2,319				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/25/2027	35	87,907	2525.33		(1,960)		(373)		(373)	689		898				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/22/2027	492	562,390	1143.28		(16,253)		(14,242)		(14,242)	(5,439)		7,449				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/21/2028	2	17,000	10107.33		(1,515)		(1,359)		(1,359)	(191)		347				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/23/2031	62	625,633	10107.33		(89,153)		(80,913)		(80,913)	67		8,172				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/23/2031	407	296,501	728.73		(40,472)		(34,060)		(34,060)	2,703		3,710				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/22/2027	1,029	7,114,071	6915.61		(372,972)		(551,717)		(551,717)	(349,691)		170,945				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/25/2027	1,078	7,456,113	6915.61		(370,092)		(549,725)		(549,725)	(349,258)		169,625				0001

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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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/21/2028	38	264,799	6915.61		(14,107)		(17,264)		(17,264)	(6,390)		3,233				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/22/2027	67	247,886	3709.15		(7,660)		(4,497)		(4,497)	(348)		3,511				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/25/2027	19	69,639	3709.15		(2,061)		(1,190)		(1,190)	(74)		945				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/22/2027	560	1,024,310	1828.24		(22,330)		(8,894)		(8,894)	3,201		10,235				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/25/2027	245	447,486	1828.24		(9,755)		(3,957)		(3,957)	1,327		4,471				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/21/2028	247	451,916	1828.24		(13,874)		(9,778)		(9,778)	917		3,179				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/24/2028	268	490,058	1828.24		(15,045)		(10,641)		(10,641)	956		3,448				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2026	01/25/2028	7	12,868	1828.24		(395)		(280)		(280)	25		91				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2026	01/26/2027	9	21,964	2529.04		(490)		(87)		(87)	179		224				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2026	01/24/2031	63	636,389	10138.49		(90,685)		(80,827)		(80,827)	1,546		8,313				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2026	01/26/2027	702	4,877,349	6950.23		(165,525)		(232,632)		(232,632)	(142,973)		75,866				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2026	01/26/2028	9	61,311	6950.23		(8,311)		(11,363)		(11,363)	(4,956)		1,905				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2026	01/26/2027	7	27,757	3712.84		(774)		(425)		(425)	(5)		355				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2026	01/26/2027	331	606,407	1829.49		(13,352)		(5,230)		(5,230)	2,003		6,119				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2026	01/26/2028	352	644,577	1829.49		(19,765)		(13,829)		(13,829)	1,407		4,529				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2026	01/27/2027	69	175,366	2531.18		(3,911)		(668)		(668)	1,451		1,792				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2026	01/27/2028	9	90,000	10211.68		(5,670)		(5,000)		(5,000)	(629)		1,299				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2026	01/27/2031	45	463,196	10211.68		(66,005)		(56,350)		(56,350)	3,605		6,050				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2026	01/27/2027	788	5,498,010	6978.6		(242,175)		(343,014)		(343,014)	(211,836)		110,997				0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2026	01/27/2028	48	338,317	6978.6		(21,497)		(26,003)		(26,003)	(9,433)		4,926				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2026	01/27/2027	1	4,333	6978.6		(45)		(57)		(57)	(32)		21				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2026	01/27/2027	514	939,773	1829.08		(20,675)		(8,237)		(8,237)	2,962		9,476				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2026	01/27/2028	27	49,626	1829.08		(1,543)		(1,071)		(1,071)	119		354				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2026	01/28/2027	14	16,536	1148.5		(480)		(378)		(378)	(119)		220				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2026	01/28/2027	17	178,133	10242.56		(11,276)		(6,853)		(6,853)	(745)		5,168				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2026	01/28/2028	13	132,695	10242.56		(11,836)		(9,563)		(9,563)	(439)		2,713				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2026	01/28/2031	154	1,579,349	10242.56		(225,057)		(188,610)		(188,610)	15,817		20,630				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2026	01/28/2031	239	175,783	735.09		(23,994)		(19,391)		(19,391)	2,404		2,199				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2026	01/28/2027	519	3,624,197	6978.03		(140,303)		(192,559)		(192,559)	(116,561)		64,305				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2026	01/28/2031	65	451,998	6978.03		(116,417)		(140,015)		(140,015)	(34,270)		10,672				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2026	01/28/2027	267	486,321	1823.13		(10,748)		(4,953)		(4,953)	868		4,926				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2026	01/28/2028	18	32,250	1823.13		(997)		(746)		(746)	22		228				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2026	01/29/2027	369	98,291	266.53		(2,339)		(8)		(8)	1,259		1,072				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2026	01/29/2027	21	52,124	2532.41		(1,162)		(197)		(197)	433		533				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2026	01/29/2027	36	365,158	10172.86		(14,752)		(12,818)		(12,818)	(4,827)		6,762				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2026	01/29/2027	483	3,367,763	6969.01		(154,747)		(214,836)		(214,836)	(131,014)		70,926				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2026	01/28/2028	11	79,927	6969.01		(10,926)		(14,637)		(14,637)	(6,215)		2,504				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2026	01/29/2027	29	205,077	6969.01		(2,077)		(2,694)		(2,694)	(1,569)		952				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2026	01/29/2027	31	115,605	3710.34		(3,491)		(2,177)		(2,177)	(286)		1,600				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2026	01/29/2027	8	15,121	1827.68		(334)		(139)		(139)	42		153				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2026	01/28/2028	128	234,758	1827.68		(7,348)		(5,155)		(5,155)	509		1,684				0001

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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/29/2027	302	79,477	262.98		(1,884)		(22)		(22)	999		863				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/31/2028	1,488	391,205	262.98		(13,144)		(2,088)		(2,088)	8,045		3,012				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/29/2027	89	224,675	2521.22		(5,010)		(1,076)		(1,076)	1,638		2,296				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	02/01/2027	76	192,644	2521.22		(4,315)		(945)		(945)	1,392		1,978				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/29/2027	37	42,890	1145.02		(1,246)		(1,064)		(1,064)	(389)		571				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/28/2028	463	530,413	1145.02		(20,957)		(20,673)		(20,673)	(4,519)		4,803				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/28/2028	12	117,421	10017.17		(10,462)		(10,132)		(10,132)	(2,067)		2,398				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/29/2027	1	5,552	10017.17		(195)		(242)		(242)	(137)		90				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/28/2028	41	30,166	728.39		(2,643)		(2,187)		(2,187)	(150)		606				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/29/2027	1,407	9,762,608	6939.03		(533,706)		(777,992)		(777,992)	(488,902)		244,615				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	02/01/2027	596	4,132,687	6939.03		(181,957)		(259,199)		(259,199)	(160,639)		83,397				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/28/2028	56	385,518	6939.03		(35,953)		(47,946)		(47,946)	(20,232)		8,239				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/31/2028	33	226,878	6939.03		(19,823)		(25,154)		(25,154)	(9,874)		4,543				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	02/01/2028	66	456,710	6939.03		(51,675)		(70,324)		(70,324)	(30,491)		11,842				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/29/2027	3	18,702	6939.03		(194)		(247)		(247)	(142)		89				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/29/2027	89	332,734	3721.25		(9,477)		(5,013)		(5,013)	120		4,344				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/29/2027	506	928,100	1832.86		(20,418)		(7,491)		(7,491)	3,569		9,358				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	02/01/2027	144	264,665	1832.86		(5,876)		(2,177)		(2,177)	1,006		2,693				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/28/2028	23	41,647	1832.86		(1,291)		(861)		(861)	134		296				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	01/31/2028	75	137,552	1832.86		(4,250)		(2,855)		(2,855)	421		974				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2026	02/01/2028	50	91,823	1832.86		(2,828)		(1,908)		(1,908)	272		648				0001
UST 4.000% 11/15/35 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2026	01/15/2027	34	3,296	98		(36)		(148)		(148)	(129)		16				0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2026	02/02/2027	63	158,009	2523.89		(3,524)		(740)		(740)	1,462		1,321				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2026	02/02/2027	10	10,949	1148.15		(318)		(256)		(256)	(57)		119				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2026	02/02/2028	326	373,727	1148.15		(14,777)		(14,071)		(14,071)	(2,064)		2,771				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2026	01/31/2031	50	507,611	10082.23		(72,284)		(69,289)		(69,289)	(2,427)		5,421				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2026	02/02/2027	366	2,554,624	6976.44		(106,147)		(150,151)		(150,151)	(83,808)		39,805				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2026	02/02/2027	149	273,529	1836.71		(6,036)		(2,055)		(2,055)	1,718		2,264				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2026	02/02/2028	35	64,559	1836.71		(1,989)		(1,285)		(1,285)	332		373				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2026	02/03/2027	60	592,059	9901.01		(23,233)		(27,000)		(27,000)	(12,479)		8,712				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2026	02/03/2028	30	297,279	9901.01		(26,517)		(28,135)		(28,135)	(6,589)		4,972				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2026	02/03/2027	161	116,556	723.1		(4,114)		(3,703)		(3,703)	(1,132)		1,543				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2026	02/03/2028	37	26,489	723.1		(2,323)		(2,045)		(2,045)	(158)		436				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2026	02/03/2027	763	5,275,427	6917.81		(254,625)		(371,615)		(371,615)	(212,475)		95,484				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2026	02/03/2028	7	47,942	6917.81		(6,568)		(9,151)		(9,151)	(3,814)		1,232				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2026	02/03/2027	487	897,813	1841.82		(19,842)		(5,950)		(5,950)	6,451		7,441				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2026	02/03/2028	41	74,894	1841.82		(2,344)		(1,405)		(1,405)	500		440				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2026	02/04/2027	432	2,974,590	6882.72		(115,389)		(165,434)		(165,434)	(93,316)		43,271				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2026	02/04/2028	9	60,499	6882.72		(3,823)		(4,746)		(4,746)	(1,640)		717				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2026	02/04/2031	209	1,435,500	6882.72		(362,856)		(463,588)		(463,588)	(127,947)		27,214				0001
S&P 500 Index Option PTPT Put	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/04/2026	02/04/2027	18	124,500	6882.72		(1,687)		(489)		(489)	566		633				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2026	02/04/2027	8	52,105	6882.72		(535)		(692)		(692)	(358)		200				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2026	02/04/2027	698	1,295,725	1855.76		(28,636)		(5,912)		(5,912)	11,985		10,738				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2026	02/04/2028	25	47,174	1855.76		(1,472)		(748)		(748)	448		276				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2026	02/04/2027	18	45,684	2507.63		(1,019)		(299)		(299)	338		382				0001

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

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Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2026	02/04/2027	39	44,162	1138.26		(1,284)		(1,281)		(1,281)	(479)		481				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2026	02/04/2028	4	40,500	9742.23		(3,613)		(4,303)		(4,303)	(1,368)		677				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2026	02/04/2031	22	218,629	9742.23		(31,155)		(34,674)		(34,674)	(5,856)		2,337				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/05/2027	319	83,776	262.43		(1,994)		(32)		(32)	1,214		748				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/04/2028	2,943	772,267	262.43		(25,948)		(4,437)		(4,437)	16,646		4,865				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/04/2028	432	1,080,668	2499.99		(33,825)		(19,838)		(19,838)	7,645		6,342				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/05/2027	252	284,776	1129.35		(8,258)		(9,865)		(9,865)	(4,703)		3,097				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/05/2027	11	104,125	9648.35		(6,591)		(8,459)		(8,459)	(4,339)		2,472				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/05/2031	29	278,095	9648.35		(39,629)		(45,999)		(45,999)	(9,342)		2,972				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/05/2027	28	20,000	708.76		(1,264)		(1,157)		(1,157)	(367)		474				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/05/2031	13	9,114	708.76		(1,244)		(1,208)		(1,208)	(58)		93				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/05/2027	8	5,387	708.76		(108)		(139)		(139)	(72)		40				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/05/2027	713	4,846,230	6798.4		(191,103)		(289,073)		(289,073)	(169,634)		71,664				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/05/2027	2	10,671	6798.4		(110)		(144)		(144)	(75)		41				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/05/2027	74	136,187	1850.29		(3,022)		(730)		(730)	1,158		1,133				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2026	02/04/2028	388	717,746	1850.29		(22,222)		(12,171)		(12,171)	5,884		4,167				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/05/2027	1,096	289,543	264.08		(6,891)		(66)		(66)	4,241		2,584				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/08/2027	559	147,613	264.08		(3,513)		(36)		(36)	2,159		1,317				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/05/2027	216	544,346	2523.63		(12,139)		(2,627)		(2,627)	4,960		4,552				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/08/2027	36	90,462	2523.63		(2,026)		(447)		(447)	820		760				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/07/2028	62	156,689	2523.63		(4,904)		(2,349)		(2,349)	1,635		920				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/05/2027	311	355,386	1143.41		(10,306)		(9,281)		(9,281)	(2,840)		3,865				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/08/2027	12	13,184	1143.41		(382)		(347)		(347)	(108)		143				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/05/2027	47	455,720	9731.01		(19,323)		(26,615)		(26,615)	(14,538)		7,246				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/04/2028	1	8,500	9731.01		(757)		(910)		(910)	(295)		142				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/06/2031	36	353,403	9731.01		(50,360)		(56,354)		(56,354)	(9,771)		3,777				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/05/2027	16	155,754	9731.01		(5,483)		(8,007)		(8,007)	(4,581)		2,056				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/05/2027	982	6,810,897	6932.3		(367,591)		(539,381)		(539,381)	(309,636)		137,847				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/08/2027	1,386	9,605,711	6932.3		(411,652)		(592,371)		(592,371)	(335,089)		154,370				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/04/2028	13	87,773	6932.3		(11,911)		(16,595)		(16,595)	(6,918)		2,233				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/07/2028	114	789,101	6932.3		(42,138)		(51,089)		(51,089)	(16,852)		7,901				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/06/2031	79	547,052	6932.3		(143,802)		(161,716)		(161,716)	(28,699)		10,785				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/05/2027	19	70,349	3782.41		(2,139)		(695)		(695)	641		802				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/05/2027	362	674,664	1861.61		(14,573)		(2,623)		(2,623)	6,484		5,465				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/08/2027	241	448,497	1861.61		(9,688)		(1,795)		(1,795)	4,260		3,633				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/04/2028	118	218,865	1861.61		(6,719)		(3,224)		(3,224)	2,235		1,260				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/07/2028	212	395,076	1861.61		(12,129)		(5,849)		(5,849)	4,006		2,274				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2026	02/08/2028	49	90,508	1861.61		(2,779)		(1,342)		(1,342)	916		521				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2026	02/09/2027	43	416,337	9770.39		(16,362)		(21,942)		(21,942)	(11,716)		6,136				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2026	02/09/2027	11	8,204	723.17		(164)		(183)		(183)	(81)		62				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2026	02/09/2027	888	6,183,081	6964.82		(270,402)		(386,817)		(386,817)	(217,815)		101,401				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2026	02/09/2027	1	7,453	6964.82		(77)		(97)		(97)	(49)		29				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2026	02/09/2027	6	21,610	3775.83		(625)		(217)		(217)	174		234				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2026	02/09/2027	213	395,280	1857.79		(8,732)		(1,780)		(1,780)	3,678		3,275				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2027	197	52,220	264.76		(1,243)		(11)		(11)	766		466				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2027	18	46,455	2531.29		(1,036)		(200)		(200)	447		388				0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2027	10	100,257	9737.04		(6,346)		(7,476)		(7,476)	(3,510)		2,380				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2031	39	381,553	9737.04		(54,371)		(60,728)		(60,728)	(10,435)		4,078				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2027		3,750	9737.04		(132)		(191)		(191)	(108)		50				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2027	85	61,210	720.75		(2,510)		(2,313)		(2,313)	(744)		941				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2027	777	5,390,506	6941.81		(234,929)		(336,965)		(336,965)	(190,135)		88,098				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2028	50	350,000	6941.81		(22,120)		(27,065)		(27,065)	(9,093)		4,148				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2027	9	32,900	3784.44		(842)		(249)		(249)	277		316				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2027	335	623,544	1861.83		(13,780)		(2,526)		(2,526)	6,087		5,168				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2026	02/10/2028	132	245,561	1861.83		(7,637)		(3,643)		(3,643)	2,562		1,432				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2027	31	78,233	2530.17		(1,745)		(347)		(347)	743		654				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2027	305	349,486	1144.61		(10,135)		(9,022)		(9,022)	(2,687)		3,801				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2027	6	60,000	9757.23		(1,872)		(2,564)		(2,564)	(1,394)		702				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2028	34	330,673	9757.23		(28,780)		(34,139)		(34,139)	(10,755)		5,396				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2031	77	755,784	9757.23		(107,699)		(119,233)		(119,233)	(19,611)		8,077				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2028	98	70,830	720.57		(6,212)		(5,655)		(5,655)	(608)		1,165				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2031	574	413,661	720.57		(56,465)		(50,541)		(50,541)	1,688		4,235				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2027	84	60,186	720.57		(2,480)		(2,845)		(2,845)	(1,296)		930				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2027	705	4,896,895	6941.47		(206,521)		(292,602)		(292,602)	(163,526)		77,446				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2028	21	142,676	6941.47		(15,003)		(20,524)		(20,524)	(8,334)		2,813				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2031	148	1,027,584	6941.47		(256,392)		(324,596)		(324,596)	(87,433)		19,229				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2027	1	6,933	6941.47		(71)		(91)		(91)	(46)		27				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2027	307	573,129	1865.87		(12,552)		(2,085)		(2,085)	5,760		4,707				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2026	02/11/2028	8	14,653	1865.87		(460)		(207)		(207)	167		86				0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/12/2027	6	14,078	2522.94		(314)		(73)		(73)	124		118				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/11/2028	3	8,613	2522.94		(270)		(131)		(131)	88		51				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/12/2027	10	11,765	1136.05		(342)		(362)		(362)	(148)		128				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/12/2027	6	61,668	9581.72		(3,904)		(5,414)		(5,414)	(2,975)		1,464				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/11/2028	18	169,043	9581.72		(14,267)		(19,206)		(19,206)	(7,614)		2,675				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/12/2031	25	242,305	9581.72		(34,528)		(41,326)		(41,326)	(9,387)		2,590				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/12/2027	8	72,819	9581.72		(2,563)		(3,974)		(3,974)	(2,372)		961				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/12/2027	460	3,144,312	6832.76		(154,486)		(237,211)		(237,211)	(140,658)		57,932				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/11/2028	12	82,612	6832.76		(4,411)		(5,452)		(5,452)	(1,868)		827				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/12/2027	1	6,360	6832.76		(65)		(85)		(85)	(44)		24				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2026	02/12/2027	213	395,290	1857.84		(8,696)		(1,824)		(1,824)	3,612		3,261				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/12/2027	2,016	534,376	265.02		(12,718)		(109)		(109)	7,840		4,769				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/11/2028	429	113,766	265.02		(3,834)		(496)		(496)	2,620		719				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/16/2028	941	249,384	265.02		(8,429)		(1,103)		(1,103)	5,745		1,580				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/12/2027	470	1,190,523	2531.78		(26,549)		(5,159)		(5,159)	11,434		9,956				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/16/2027	114	289,400	2531.78		(6,483)		(1,295)		(1,295)	2,757		2,431				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/11/2028	111	282,066	2531.78		(8,829)		(3,954)		(3,954)	3,219		1,655				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/14/2028	46	115,462	2531.78		(3,626)		(1,626)		(1,626)	1,320		680				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/15/2028	123	312,381	2531.78		(9,809)		(4,406)		(4,406)	3,564		1,839				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/16/2028	52	131,055	2531.78		(4,115)		(1,851)		(1,851)	1,492		772				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/12/2027	410	465,976	1136.76		(13,537)		(14,147)		(14,147)	(5,686)		5,076				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/14/2028	29	33,168	1136.76		(1,316)		(1,441)		(1,441)	(372)		247				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/11/2028	13	125,058	9597.98		(11,143)		(14,746)		(14,746)	(5,693)		2,089				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/13/2031	14	135,252	9597.98		(19,273)		(22,908)		(22,908)	(5,080)		1,446				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/12/2027	191	135,415	709.67		(2,708)		(3,446)		(3,446)	(1,753)		1,016				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/12/2027	2,458	16,806,046	6836.17		(793,590)		(1,193,197)		(1,193,197)	(697,203)		297,596				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/16/2027	463	3,163,912	6836.17		(119,721)		(176,090)		(176,090)	(101,264)		44,895				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/11/2028	10	71,428	6836.17		(9,612)		(14,520)		(14,520)	(6,710)		1,802				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/14/2028	43	294,106	6836.17		(16,583)		(20,852)		(20,852)	(7,378)		3,109				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/15/2028	72	495,019	6836.17		(26,068)		(32,621)		(32,621)	(11,441)		4,888				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/13/2031	62	426,037	6836.17		(105,886)		(140,625)		(140,625)	(42,680)		7,941				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/12/2027	2	12,717	6836.17		(130)		(169)		(169)	(88)		49				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/12/2027	27	100,676	3786.3		(2,926)		(988)		(988)	840		1,097				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/16/2027	11	42,740	3786.3		(1,154)		(374)		(374)	347		433				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/12/2027	728	1,356,385	1862.16		(29,705)		(5,543)		(5,543)	13,023		11,139				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/16/2027	270	502,159	1862.16		(10,997)		(2,126)		(2,126)	4,747		4,124				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/11/2028	163	303,212	1862.16		(9,339)		(4,486)		(4,486)	3,102		1,751				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/15/2028	52	97,425	1862.16		(3,010)		(1,451)		(1,451)	995		564				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2026	02/16/2028	40	74,599	1862.16		(2,298)		(1,113)		(1,113)	754		431				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2026	02/14/2031	20	189,906	9586.58		(27,043)		(32,332)		(32,332)	(7,318)		2,028				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2026	02/17/2027	506	3,461,374	6843.22		(173,551)		(258,292)		(258,292)	(149,823)		65,082				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2026	02/17/2028	26	181,010	6843.22		(11,342)		(14,282)		(14,282)	(5,067)		2,127				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2026	02/14/2031	59	406,135	6843.22		(100,854)		(133,708)		(133,708)	(40,418)		7,564				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2026	02/17/2027	248	460,129	1856.07		(10,169)		(2,320)		(2,320)	4,035		3,813				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2027	108	1,039,588	9650.89		(42,276)		(61,307)		(61,307)	(34,884)		15,853				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2028	24	233,295	9650.89		(20,810)		(26,648)		(26,648)	(9,740)		3,902				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2031	29	282,008	9650.89		(40,186)		(46,709)		(46,709)	(9,537)		3,014				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2027	13	126,784	9650.89		(4,463)		(6,658)		(6,658)	(3,868)		1,674				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2028	113	80,589	713.76		(7,068)		(6,947)		(6,947)	(1,204)		1,325				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2027	11	7,890	713.76		(325)		(396)		(396)	(193)		122				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2027	649	4,466,790	6881.31		(178,847)		(257,078)		(257,078)	(145,299)		67,067				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2031	76	522,908	6881.31		(130,384)		(169,684)		(169,684)	(49,078)		9,779				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2027	1	7,799	6881.31		(79)		(103)		(103)	(54)		29				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2027	244	453,752	1859.21		(9,846)		(2,119)		(2,119)	4,035		3,692				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/18/2028	246	457,713	1859.21		(14,189)		(7,103)		(7,103)	4,425		2,660				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/19/2026	02/19/2027	550	145,766	264.96		(3,469)		(36)		(36)	2,132		1,301				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/19/2026	02/19/2027	76	192,935	2532.35		(4,302)		(874)		(874)	1,815		1,613				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/19/2026	02/19/2027	58	560,000	9616.52		(17,472)		(26,451)		(26,451)	(15,531)		6,552				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/19/2026	02/18/2028	8	76,645	9616.52		(6,829)		(8,962)		(8,962)	(3,413)		1,280				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/19/2026	02/19/2031	30	291,495	9616.52		(41,538)		(49,026)		(49,026)	(10,603)		3,115				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/19/2026	02/19/2027	384	2,634,088	6861.89		(116,356)		(170,232)		(170,232)	(97,509)		43,634				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/19/2026	02/19/2027	244	452,868	1856.36		(9,873)		(2,302)		(2,302)	3,869		3,702				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/19/2027	532	141,546	265.83		(3,369)		(27)		(27)	2,079		1,263				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/22/2027	442	117,503	265.83		(2,797)		(24)		(24)	1,724		1,049				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/18/2028	565	150,159	265.83		(5,045)		(608)		(608)	3,491		946				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/22/2028	1,316	349,884	265.83		(11,791)		(1,435)		(1,435)	8,145		2,211				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/19/2027	129	327,169	2538.35		(7,296)		(1,316)		(1,316)	3,244		2,736				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/22/2027	473	1,199,677	2538.35		(26,873)		(4,942)		(4,942)	11,854		10,077				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/18/2028	85	216,212	2538.35		(6,767)		(2,887)		(2,887)	2,612		1,269				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/22/2028	178	452,582	2538.35		(14,211)		(6,081)		(6,081)	5,466		2,665				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/19/2027	63	72,462	1142.49		(2,101)		(1,988)		(1,988)	(675)		788				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/19/2027	759	5,242,981	6909.51		(234,055)		(334,589)		(334,589)	(188,304)		87,771				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/22/2027	1,035	7,151,803	6909.51		(319,246)		(455,280)		(455,280)	(255,751)		119,717				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/18/2028	18	123,990	6909.51		(17,050)		(24,079)		(24,079)	(10,226)		3,197				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/22/2028	24	162,621	6909.51		(8,653)		(10,547)		(10,547)	(3,516)		1,622				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/21/2027	1	7,272	6909.51		(161)		(157)		(157)	(56)		61				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/19/2027	2	11,960	6909.51		(123)		(157)		(157)	(80)		46				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/19/2027	8	31,233	3783.41		(940)		(349)		(349)	238		353				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/19/2027	307	570,837	1859.36		(12,558)		(2,677)		(2,677)	5,172		4,709				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/22/2027	239	443,757	1859.36		(9,763)		(2,131)		(2,131)	3,970		3,661				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/18/2028	154	286,575	1859.36		(8,712)		(4,439)		(4,439)	2,639		1,633				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2026	02/22/2028	156	290,926	1859.36		(8,844)		(4,534)		(4,534)	2,652		1,658				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2027	75	188,833	2530.62		(4,211)		(911)		(911)	1,721		1,579				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2028	51	130,082	2530.62		(4,072)		(1,876)		(1,876)	1,432		763				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2027	26	29,680	1136.07		(861)		(931)		(931)	(393)		323				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2027	60	575,124	9579.79		(25,948)		(39,647)		(39,647)	(23,430)		9,731				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2028	22	213,050	9579.79		(14,823)		(19,915)		(19,915)	(7,871)		2,779				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/21/2031	192	1,841,764	9579.79		(262,267)		(314,898)		(314,898)	(72,301)		19,670				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/21/2031	1,733	1,227,801	708.66		(167,595)		(163,316)		(163,316)	(8,291)		12,570				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2027	512	3,499,250	6837.75		(145,734)		(213,802)		(213,802)	(122,718)		54,650				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2028	69	474,888	6837.75		(37,949)		(49,354)		(49,354)	(18,520)		7,116				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2027	16	108,333	6837.75		(1,096)		(1,432)		(1,432)	(746)		411				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2027	6	23,271	3781.15		(637)		(231)		(231)	168		239				0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2027	94	175,100	1857.66		(3,887)		(887)		(887)	1,543		1,458				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2026	02/23/2028	69	128,208	1857.66		(4,077)		(2,043)		(2,043)	1,269		764				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2027	122	310,022	2538.2		(6,913)		(1,301)		(1,301)	3,020		2,593				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2027	47	53,236	1140.72		(1,548)		(1,528)		(1,528)	(561)		581				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2028	239	272,208	1140.72		(10,790)		(11,362)		(11,362)	(2,595)		2,023				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2027	52	506,866	9688.31		(23,859)		(32,912)		(32,912)	(18,000)		8,947				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2031	109	1,060,697	9688.31		(151,149)		(173,005)		(173,005)	(33,191)		11,336				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2027	16	157,368	9688.31		(5,539)		(8,058)		(8,058)	(4,596)		2,077				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2027	347	247,902	714.76		(7,958)		(8,171)		(8,171)	(3,198)		2,984				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2028	29	20,626	714.76		(1,809)		(1,767)		(1,767)	(298)		339				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2027	734	5,056,862	6890.07		(220,352)		(317,480)		(317,480)	(179,760)		82,632				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2031	84	579,284	6890.07		(143,840)		(187,640)		(187,640)	(54,588)		10,788				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2027	1	7,049	6890.07		(121)		(99)		(99)	(24)		45				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2027	400	745,172	1861.2		(16,245)		(3,462)		(3,462)	6,691		6,092				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2026	02/24/2028	57	106,925	1861.2		(3,293)		(1,634)		(1,634)	1,042		617				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2026	02/25/2027	396	105,504	266.37		(2,511)		(19)		(19)	1,550		942				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2026	02/25/2027	86	98,603	1145.78		(2,859)		(2,563)		(2,563)	(776)		1,072				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2026	02/25/2027	39	380,680	9853.37		(11,877)		(14,982)		(14,982)	(7,558)		4,454				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2026	02/25/2028	37	368,180	9853.37		(23,195)		(26,407)		(26,407)	(7,561)		4,349				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2026	02/25/2031	10	93,886	9853.37		(13,379)		(14,116)		(14,116)	(1,740)		1,003				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2026	02/25/2027	922	6,407,020	6946.13		(214,628)		(295,620)		(295,620)	(161,478)		80,485				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2026	02/25/2027	363	674,426	1856.84		(14,635)		(3,542)		(3,542)	5,605		5,488				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2026	02/26/2027	36	41,649	1142.51		(1,208)		(1,159)		(1,159)	(404)		453				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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2026	02/25/2028	12	120,659	9701.19		(10,751)		(13,371)		(13,371)	(4,636)		2,016				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2026	02/26/2027	1	8,014	9701.19		(282)		(407)		(407)	(231)		106				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2026	02/26/2027	481	3,326,277	6908.86		(146,841)		(210,619)		(210,619)	(118,843)		55,065				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2026	02/25/2028	44	303,963	6908.86		(23,885)		(31,048)		(31,048)	(11,642)		4,478				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2026	02/26/2027	4	29,467	6908.86		(303)		(384)		(384)	(195)		114				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2026	02/26/2027	94	174,721	1860.32		(3,826)		(844)		(844)	1,548		1,435				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2026	02/25/2028	83	153,931	1860.32		(4,695)		(2,382)		(2,382)	1,433		880				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/26/2027	877	233,230	266.01		(5,551)		(49)		(49)	3,420		2,082				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	03/01/2027	222	59,180	266.01		(1,414)		(13)		(13)	871		530				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/25/2028	241	64,236	266.01		(2,165)		(260)		(260)	1,498		406				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	03/01/2028	468	124,394	266.01		(4,205)		(512)		(512)	2,904		788				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/26/2027	233	592,792	2544.97		(13,219)		(2,212)		(2,212)	6,050		4,957				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	03/01/2027	61	156,109	2544.97		(3,497)		(597)		(597)	1,589		1,311				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/25/2028	183	465,042	2544.97		(14,556)		(5,912)		(5,912)	5,915		2,729				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	03/01/2028	43	109,563	2544.97		(3,440)		(1,404)		(1,404)	1,391		645				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/26/2027	104	119,118	1140.54		(3,460)		(3,445)		(3,445)	(1,282)		1,298				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/25/2028	78	89,426	1140.54		(3,544)		(3,743)		(3,743)	(863)		664				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/26/2027	10	97,844	9663.97		(6,184)		(8,068)		(8,068)	(4,203)		2,319				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/27/2031	20	189,564	9663.97		(27,013)		(31,271)		(31,271)	(6,284)		2,026				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/26/2027	23	16,329	712.58		(1,030)		(931)		(931)	(287)		386				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/26/2027	1,326	9,122,915	6878.88		(426,706)		(621,523)		(621,523)	(354,831)		160,015				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	03/01/2027	679	4,669,926	6878.88		(178,917)		(256,506)		(256,506)	(144,682)		67,094				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/25/2028	20	135,462	6878.88		(7,220)		(8,834)		(8,834)	(2,968)		1,354				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	03/01/2028	25	172,109	6878.88		(11,515)		(15,012)		(15,012)	(5,656)		2,159				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/27/2027	1	5,205	6878.88		(120)		(31)		(31)	44		45				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/26/2027	32	223,178	6878.88		(2,288)		(2,924)		(2,924)	(1,494)		858				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/26/2027	28	105,305	3799.49		(3,030)		(993)		(993)	901		1,136				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/26/2027	229	427,551	1865.88		(9,406)		(1,779)		(1,779)	4,099		3,527				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	03/01/2027	266	496,417	1865.88		(10,921)		(2,118)		(2,118)	4,708		4,095				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	02/25/2028	50	92,501	1865.88		(2,812)		(1,336)		(1,336)	949		527				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2026	03/01/2028	204	380,005	1865.88		(11,514)		(5,532)		(5,532)	3,823		2,159				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2026	02/19/2027	52	5,087	98		(52)		(136)		(136)	(104)		19				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2026	02/26/2027	46	4,532	98		(34)		(124)		(124)	(103)		13				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2026	03/02/2027	79	90,312	1138.8		(2,625)		(2,721)		(2,721)	(861)		766				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2026	03/02/2027	40	386,784	9671.71		(15,626)		(22,621)		(22,621)	(11,553)		4,558				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2026	03/02/2028	8	81,977	9671.71		(7,321)		(9,304)		(9,304)	(3,051)		1,068				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2026	03/02/2027	65	46,319	712.25		(2,927)		(2,678)		(2,678)	(605)		854				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2026	03/02/2028	41	29,189	712.25		(2,563)		(2,579)		(2,579)	(390)		374				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2026	03/02/2027	993	6,833,906	6881.62		(265,469)		(377,160)		(377,160)	(189,120)		77,428				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2026	02/28/2031	93	640,179	6881.62		(157,275)		(194,955)		(194,955)	(46,854)		9,174				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2026	03/02/2027	61	113,504	1863.56		(2,508)		(519)		(519)	1,258		732				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2026	03/02/2028	234	436,326	1863.56		(13,744)		(6,547)		(6,547)	5,193		2,004				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2026	03/03/2027	111	279,889	2513.65		(6,242)		(1,932)		(1,932)	2,490		1,820				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2026	03/03/2027	759	5,176,881	6816.63		(167,142)		(236,972)		(236,972)	(118,580)		48,750				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2027	1,070	281,700	263.24		(6,704)		(148)		(148)	4,601		1,955				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/03/2028	96	241,555	2517.9		(7,561)		(3,942)		(3,942)	2,516		1,103				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/03/2028	61	69,738	1136.89		(2,755)		(3,057)		(3,057)	(704)		402				0001

SCHEDULE DB - PART A - SECTION 1

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

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Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2027	14	138,799	9660.6		(8,786)		(11,580)		(11,580)	(5,357)		2,563				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/03/2028	33	320,737	9660.6		(28,610)		(36,702)		(36,702)	(12,264)		4,172				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/03/2031	62	602,344	9660.6		(85,834)		(99,587)		(99,587)	(18,760)		5,007				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2031	67	643,363	9660.6		(91,679)		(106,389)		(106,389)	(20,058)		5,348				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2027	1	9,172	9660.6		(323)		(471)		(471)	(243)		94				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2027	95	66,983	703.59		(3,639)		(3,958)		(3,958)	(1,381)		1,061				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/03/2028	129	90,685	703.59		(7,953)		(8,743)		(8,743)	(1,950)		1,160				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2031	275	193,212	703.59		(26,393)		(26,656)		(26,656)	(1,803)		1,540				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2027	23	16,052	703.59		(321)		(420)		(420)	(193)		94				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/03/2027	226	1,553,326	6869.5		(82,197)		(118,237)		(118,237)	(60,014)		23,974				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2027	777	5,334,973	6869.5		(213,256)		(305,018)		(305,018)	(153,962)		62,200				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/03/2028	61	420,873	6869.5		(26,650)		(32,931)		(32,931)	(10,168)		3,886				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2031	97	665,433	6869.5		(173,272)		(217,886)		(217,886)	(54,722)		10,108				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2027	1	6,779	6869.5		(148)		(94)		(94)	10		43				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2027	11	77,093	6869.5		(786)		(1,008)		(1,008)	(451)		229				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2027	84	316,369	3769.11		(8,636)		(3,729)		(3,729)	2,389		2,519				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/04/2027	324	600,079	1849.98		(13,142)		(3,925)		(3,925)	5,383		3,833				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/03/2028	113	209,970	1849.98		(6,362)		(3,717)		(3,717)	1,717		928				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2026	03/05/2027	578	151,407	261.75		(3,603)		(119)		(119)	2,433		1,051				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2026	03/03/2028	746	195,220	261.75		(6,559)		(1,301)		(1,301)	4,302		957				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2026	03/05/2027	47	117,941	2502.06		(2,630)		(999)		(999)	864		767				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2026	03/03/2028	75	188,383	2502.06		(5,896)		(3,514)		(3,514)	1,523		860				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2026	03/05/2027	33	37,665	1132.24		(1,092)		(1,288)		(1,288)	(514)		319				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2026	03/03/2028	132	148,988	1132.24		(5,870)		(6,885)		(6,885)	(1,871)		856				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2026	03/05/2027	46	444,845	9643.74		(28,159)		(37,787)		(37,787)	(17,841)		8,213				0001

SCHEDULE DB - PART A - SECTION 1

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Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2026	03/05/2031	22	210,572	9643.74		(30,007)		(35,086)		(35,086)	(6,830)		1,750				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2026	03/05/2027	256	1,745,482	6830.71		(75,507)		(110,263)		(110,263)	(56,779)		22,023				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2026	03/05/2027	94	172,685	1839.45		(3,747)		(1,455)		(1,455)	1,199		1,093				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/05/2027	675	176,056	260.84		(4,173)		(174)		(174)	2,781		1,217				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/06/2028	304	79,390	260.84		(2,667)		(587)		(587)	1,692		389				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/05/2027	114	282,873	2489.45		(6,308)		(2,926)		(2,926)	1,542		1,840				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/08/2027	102	254,490	2489.45		(5,701)		(2,664)		(2,664)	1,374		1,663				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/06/2028	34	85,355	2489.45		(2,672)		(1,771)		(1,771)	511		390				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/07/2028	85	211,962	2489.45		(6,634)		(4,402)		(4,402)	1,265		968				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/05/2027	13	124,340	9562.57		(3,879)		(6,041)		(6,041)	(3,294)		1,131				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/06/2028	25	241,402	9562.57		(15,208)		(20,611)		(20,611)	(7,621)		2,218				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/06/2031	44	421,531	9562.57		(60,068)		(72,782)		(72,782)	(16,218)		3,504				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/06/2031	214	148,390	693.77		(20,255)		(21,862)		(21,862)	(2,789)		1,182				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/05/2027	1,413	9,522,324	6740.02		(430,756)		(647,719)		(647,719)	(342,601)		125,637				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/08/2027	1,421	9,578,799	6740.02		(392,602)		(585,205)		(585,205)	(307,112)		114,509				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/06/2028	25	169,881	6740.02		(18,770)		(26,978)		(26,978)	(10,945)		2,737				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/07/2028	28	189,085	6740.02		(9,949)		(12,627)		(12,627)	(4,129)		1,451				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/08/2028	11	73,402	6740.02		(10,293)		(16,202)		(16,202)	(7,410)		1,501				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/05/2027	3	17,762	6740.02		(181)		(237)		(237)	(108)		53				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/05/2027	36	136,329	3735.72		(4,009)		(2,498)		(2,498)	342		1,169				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/08/2027	4	15,534	3735.72		(427)		(260)		(260)	42		125				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/05/2027	280	514,031	1833.2		(11,103)		(4,979)		(4,979)	2,886		3,238				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/08/2027	304	556,931	1833.2		(12,141)		(5,470)		(5,470)	3,130		3,541				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/06/2028	23	41,392	1833.2		(1,238)		(892)		(892)	165		180				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/07/2028	14	26,354	1833.2		(793)		(569)		(569)	109		116				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2026	03/08/2028	36	66,484	1833.2		(2,008)		(1,436)		(1,436)	279		293				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2026	03/09/2027	16	154,475	9612.26		(9,778)		(13,599)		(13,599)	(6,672)		2,852				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2026	03/09/2028	32	308,573	9612.26		(27,556)		(36,608)		(36,608)	(13,071)		4,019				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2026	03/07/2031	34	323,013	9612.26		(45,997)		(54,588)		(54,588)	(11,274)		2,683				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2026	03/09/2027	15	146,187	9612.26		(5,146)		(7,632)		(7,632)	(3,987)		1,501				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2026	03/09/2027	112	78,293	696.22		(2,740)		(3,778)		(3,778)	(1,837)		799				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2026	03/09/2027	473	3,216,797	6795.99		(164,681)		(242,132)		(242,132)	(125,483)		48,032				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2026	03/07/2031	127	862,096	6795.99		(224,921)		(291,119)		(291,119)	(79,319)		13,120				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2026	03/09/2027	2	13,000	6795.99		(133)		(171)		(171)	(78)		39				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2026	03/09/2027	600	1,099,075	1831.34		(23,850)		(11,287)		(11,287)	5,607		6,956				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2026	03/09/2028	249	456,112	1831.34		(13,820)		(10,070)		(10,070)	1,735		2,015				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2026	03/10/2027	122	303,883	2495.74		(6,777)		(2,910)		(2,910)	1,890		1,977				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2026	03/10/2027	50	476,928	9611.79		(19,339)		(28,431)		(28,431)	(14,732)		5,641				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2026	03/10/2031	19	181,768	9611.79		(25,902)		(30,741)		(30,741)	(6,350)		1,511				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2026	03/10/2028	36	25,139	694.95		(2,207)		(2,646)		(2,646)	(761)		322				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2026	03/10/2027	1,489	10,099,302	6781.48		(444,431)		(651,313)		(651,313)	(336,508)		129,626				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2026	03/10/2028	4	25,846	6781.48		(1,075)		(1,313)		(1,313)	(395)		157				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2026	03/10/2027	1	7,494	6781.48		(77)		(99)		(99)	(44)		22				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2026	03/10/2027	421	768,144	1823.97		(16,822)		(9,236)		(9,236)	2,680		4,907				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2026	03/10/2028	24	43,551	1823.97		(1,324)		(1,044)		(1,044)	87		193				0001

SCHEDULE DB - PART A - SECTION 1

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

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Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2027	373	97,459	261.13		(2,320)		(98)		(98)	1,545		677				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2027	35	86,832	2490.75		(1,936)		(902)		(902)	470		565				0001
SG Global Sentiment Index Put	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	435	141,393	325.25		(1,258)		(2,970)		(2,970)	(2,079)		367				0001
UBS Tech Edge Index Put	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/11/2026	03/11/2027	546	141,393	259.15		(961)		(1,301)		(1,301)	(619)		280				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2027	146	164,179	1125.52		(4,769)		(6,363)		(6,363)	(2,985)		1,391				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2027	17	164,079	9610.28		(10,386)		(14,508)		(14,508)	(7,151)		3,029				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/10/2028	12	116,657	9610.28		(10,406)		(13,866)		(13,866)	(4,978)		1,518				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2031	68	652,893	9610.28		(93,037)		(110,513)		(110,513)	(22,903)		5,427				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2027	8	80,156	9610.28		(2,821)		(4,178)		(4,178)	(2,180)		823				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2027	200	139,182	694.59		(4,913)		(6,439)		(6,439)	(2,959)		1,433				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/10/2028	113	78,736	694.59		(6,187)		(7,406)		(7,406)	(2,122)		902				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2031	659	458,040	694.59		(62,522)		(67,194)		(67,194)	(8,318)		3,647				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2027	13	9,142	694.59		(320)		(445)		(445)	(219)		93				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2027	423	2,868,711	6775.8		(111,953)		(166,395)		(166,395)	(87,095)		32,653				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/10/2028	25	167,313	6775.8		(23,696)		(36,116)		(36,116)	(15,876)		3,456				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2031	115	777,483	6775.8		(190,966)		(254,100)		(254,100)	(74,274)		11,140				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/11/2027	242	439,716	1819.56		(9,630)		(5,797)		(5,797)	1,024		2,809				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2026	03/12/2027	259	67,240	259.21		(1,600)		(108)		(108)	1,026		467				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2026	03/10/2028	241	62,468	259.21		(2,093)		(551)		(551)	1,237		305				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2026	03/12/2027	33	82,330	2471.7		(1,836)		(1,133)		(1,133)	168		535				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2026	03/12/2027	167	185,869	1114.56		(5,398)		(8,620)		(8,620)	(4,796)		1,574				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2026	03/12/2027	583	3,889,135	6672.62		(145,166)		(219,620)		(219,620)	(116,794)		42,340				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2026	03/10/2028	22	148,237	6672.62		(9,339)		(12,032)		(12,032)	(4,055)		1,362				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2026	03/12/2027	14	51,392	3690.99		(1,588)		(1,419)		(1,419)	(294)		463				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2026	03/12/2027	140	253,497	1810.11		(5,577)		(4,017)		(4,017)	(67)		1,627				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2026	03/10/2028	86	156,557	1810.11		(4,822)		(4,345)		(4,345)	(226)		703				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/12/2027	749	193,563	258.52		(4,587)		(361)		(361)	2,888		1,338				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/12/2027	168	416,041	2469.63		(9,236)		(5,893)		(5,893)	650		2,694				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/15/2027	24	58,357	2469.63		(1,301)		(834)		(834)	88		380				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/14/2028	199	492,566	2469.63		(15,368)		(12,029)		(12,029)	1,097		2,241				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/15/2028	44	108,428	2469.63		(3,394)		(2,650)		(2,650)	249		495				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/12/2027	120	132,821	1110.79		(3,852)		(6,528)		(6,528)	(3,799)		1,123				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/13/2028	37	40,999	1110.79		(1,619)		(2,399)		(2,399)	(1,016)		236				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/13/2028	15	137,928	9491.59		(12,317)		(17,754)		(17,754)	(7,233)		1,796				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/12/2027	1,143	7,579,334	6632.19		(359,276)		(561,489)		(561,489)	(307,002)		104,789				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/15/2027	840	5,568,883	6632.19		(212,129)		(324,819)		(324,819)	(174,561)		61,871				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/13/2028	25	162,768	6632.19		(23,481)		(38,649)		(38,649)	(18,592)		3,424				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/14/2028	14	94,300	6632.19		(4,938)		(6,404)		(6,404)	(2,186)		720				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/12/2027	13	86,064	6632.19		(876)		(1,158)		(1,158)	(538)		256				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/12/2027	51	189,624	3693.5		(5,240)		(4,428)		(4,428)	(716)		1,528				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/12/2027	296	535,918	1811.15		(11,576)		(8,331)		(8,331)	(131)		3,376				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/15/2027	204	370,122	1811.15		(7,995)		(5,805)		(5,805)	(142)		2,332				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/14/2028	52	93,293	1811.15		(2,827)		(2,570)		(2,570)	(156)		412				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2026	03/15/2028	38	69,112	1811.15		(2,101)		(1,906)		(1,906)	(111)		306				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2026	03/14/2031	19	185,287	9547.3		(26,385)		(32,249)		(32,249)	(7,403)		1,539				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2026	03/16/2027	25	17,140	688.97		(1,083)		(1,427)		(1,427)	(660)		316				0001

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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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2026	03/16/2028	43	29,844	688.97		(2,617)		(3,331)		(3,331)	(1,095)		382				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2026	03/16/2027	555	3,715,439	6699.38		(120,886)		(179,571)		(179,571)	(93,943)		35,259				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2026	03/16/2027	24	90,313	3701.04		(2,561)		(2,137)		(2,137)	(323)		747				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2026	03/16/2027	479	869,206	1814.28		(19,036)		(12,899)		(12,899)	584		5,552				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2026	03/16/2028	95	173,056	1814.28		(5,347)		(4,624)		(4,624)	(56)		780				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2027	77	191,535	2488.45		(4,271)		(2,105)		(2,105)	920		1,246				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2027	11	107,206	9578.41		(6,786)		(9,839)		(9,839)	(5,033)		1,979				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2028	4	39,352	9578.41		(2,479)		(3,332)		(3,332)	(1,214)		362				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2031	40	387,117	9578.41		(55,164)		(66,511)		(66,511)	(14,564)		3,218				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2027	11	105,811	9578.41		(3,725)		(5,554)		(5,554)	(2,916)		1,086				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2028	351	242,493	690.02		(19,739)		(24,736)		(24,736)	(7,876)		2,879				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2027	159	109,375	690.02		(3,828)		(5,460)		(5,460)	(2,749)		1,117				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2027	790	5,302,494	6716.09		(254,445)		(382,222)		(382,222)	(201,990)		74,213				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2028	13	84,250	6716.09		(12,074)		(18,999)		(18,999)	(8,685)		1,761				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2031	60	401,781	6716.09		(106,243)		(140,533)		(140,533)	(40,488)		6,198				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2027	1	5,604	6716.09		(93)		(225)		(225)	(159)		27				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2027	15	99,902	6716.09		(1,009)		(1,327)		(1,327)	(612)		294				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2027	162	293,498	1814.3		(6,428)		(4,368)		(4,368)	185		1,875				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2026	03/17/2028	16	29,902	1814.3		(906)		(799)		(799)	(26)		132				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/18/2027	159	41,130	258.67		(975)		(79)		(79)	611		284				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/17/2028	358	92,683	258.67		(3,105)		(875)		(875)	1,777		453				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/18/2027	60	147,429	2475.13		(3,288)		(1,969)		(1,969)	360		959				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/17/2028	40	99,990	2475.13		(3,120)		(2,347)		(2,347)	318		455				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/18/2027	53	58,990	1110.13		(1,711)		(2,940)		(2,940)	(1,728)		499				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/18/2027	45	423,387	9471.62		(17,105)		(28,382)		(28,382)	(16,266)		4,989				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/17/2028	8	79,381	9471.62		(7,081)		(10,371)		(10,371)	(4,323)		1,033				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/18/2027	53	36,300	682.25		(1,361)		(2,037)		(2,037)	(1,073)		397				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/18/2027	485	3,210,620	6624.7		(117,583)		(183,019)		(183,019)	(99,731)		34,295				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/18/2027	4	24,598	6624.7		(244)		(330)		(330)	(158)		71				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/18/2027	517	931,170	1800.62		(20,486)		(17,762)		(17,762)	(3,251)		5,975				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2026	03/17/2028	103	185,781	1800.62		(5,629)		(5,711)		(5,711)	(903)		821				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2026	03/19/2027	748	193,470	258.65		(4,585)		(379)		(379)	2,869		1,337				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2026	03/19/2027	114	282,304	2471.18		(6,267)		(3,993)		(3,993)	446		1,828				0001
UBS Tech Edge Index Put	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/19/2026	03/19/2027	292	75,000	256.51		(968)		(650)		(650)	36		282				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2026	03/19/2027	202	223,637	1108.26		(6,463)		(11,466)		(11,466)	(6,888)		1,885				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2026	03/19/2027	784	5,177,102	6606.49		(229,368)		(363,537)		(363,537)	(201,068)		66,899				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2026	03/17/2028	9	57,001	6606.49		(8,417)		(13,790)		(13,790)	(6,600)		1,228				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2026	03/19/2031	16	104,359	6606.49		(21,792)		(25,067)		(25,067)	(4,546)		1,271				0001
S&P 500 Index Option PTPT Put	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/19/2026	03/19/2027	11	75,000	6606.49		(1,101)		(259)		(259)	521		321				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2026	03/19/2027	69	457,492	6606.49		(4,465)		(6,154)		(6,154)	(2,991)		1,302				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2026	03/19/2027	15	55,892	3665.19		(1,780)		(1,884)		(1,884)	(623)		519				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2026	03/19/2027	163	293,190	1796.13		(6,392)		(6,047)		(6,047)	(1,520)		1,864				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2026	03/17/2028	52	93,656	1796.13		(2,828)		(3,010)		(3,010)	(594)		412				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/19/2027	736	188,781	256.52		(4,474)		(576)		(576)	2,593		1,305				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/19/2027	80	197,183	2451.97		(4,377)		(3,588)		(3,588)	(488)		1,277				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/22/2027	48	118,065	2451.97		(2,633)		(2,162)		(2,162)	(297)		768				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/20/2031	78	727,661	9353.4		(103,692)		(132,329)		(132,329)	(34,686)		6,049				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/19/2027	7	63,839	9353.4		(2,247)		(3,522)		(3,522)	(1,930)		655				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/19/2027	1,610	10,473,729	6506.48		(505,582)		(805,796)		(805,796)	(447,676)		147,461				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/22/2027	432	2,813,229	6506.48		(132,012)		(216,542)		(216,542)	(123,034)		38,503				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/20/2028	2	14,440	6506.48		(2,141)		(3,725)		(3,725)	(1,896)		312				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/21/2028	52	337,053	6506.48		(17,897)		(23,312)		(23,312)	(8,025)		2,610				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/20/2027	1	5,719	6506.48		(114)		(302)		(302)	(221)		33				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/19/2027	18	118,412	6506.48		(1,199)		(1,610)		(1,610)	(761)		350				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/19/2027	31	111,243	3644.1		(3,510)		(4,185)		(4,185)	(1,699)		1,024				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/19/2027	428	763,603	1785.61		(16,417)		(18,654)		(18,654)	(7,025)		4,788				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/22/2027	198	352,985	1785.61		(7,589)		(8,668)		(8,668)	(3,292)		2,214				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/20/2028	55	97,385	1785.61		(2,931)		(3,472)		(3,472)	(968)		427				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/21/2028	52	93,234	1785.61		(2,816)		(3,326)		(3,326)	(921)		411				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2026	03/22/2028	34	59,853	1785.61		(1,808)		(2,137)		(2,137)	(593)		264				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2026	03/23/2027	12	112,660	9423.8		(7,131)		(11,956)		(11,956)	(6,905)		2,080				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2026	03/21/2031	10	96,063	9423.8		(13,679)		(17,648)		(17,648)	(4,766)		798				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2026	03/23/2027	859	5,650,281	6581		(272,644)		(440,897)		(440,897)	(247,775)		79,521				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2026	03/23/2028	11	75,021	6581		(4,702)		(6,169)		(6,169)	(2,153)		686				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2026	03/23/2027	214	383,813	1792.84		(8,290)		(8,424)		(8,424)	(2,552)		2,418				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2027	212	521,166	2461.35		(11,570)		(8,510)		(8,510)	(315)		3,375				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2028	36	87,549	2461.35		(2,723)		(2,295)		(2,295)	31		397				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2027	61	574,679	9387.63		(25,401)		(44,203)		(44,203)	(26,211)		7,409				0001

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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2028	5	43,498	9387.63		(3,884)		(6,015)		(6,015)	(2,697)		566				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2031	52	483,901	9387.63		(68,956)		(90,311)		(90,311)	(25,377)		4,022				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2027	50	470,588	9387.63		(16,565)		(26,375)		(26,375)	(14,642)		4,831				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2027	56	37,672	675.62		(2,381)		(3,759)		(3,759)	(2,073)		694				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2031	143	96,364	675.62		(13,163)		(15,900)		(15,900)	(3,505)		768				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2027	4	3,000	675.62		(60)		(93)		(93)	(50)		17				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2027	802	5,260,786	6556.37		(237,392)		(365,903)		(365,903)	(197,751)		69,239				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2028	29	187,132	6556.37		(18,027)		(24,890)		(24,890)	(9,492)		2,629				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2031	61	401,125	6556.37		(105,146)		(149,886)		(149,886)	(50,873)		6,134				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2027	3	17,322	6556.37		(173)		(234)		(234)	(111)		51				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2027	33	119,270	3662.54		(3,470)		(3,741)		(3,741)	(1,283)		1,012				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2026	03/24/2027	301	539,494	1793.9		(11,707)		(11,663)		(11,663)	(3,371)		3,415				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/25/2027	718	184,867	257.55		(4,381)		(483)		(483)	2,620		1,278				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/24/2028	328	84,501	257.55		(2,822)		(902)		(902)	1,509		412				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/24/2028	72	177,814	2465.99		(5,530)		(4,501)		(4,501)	222		806				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/25/2027	65	71,965	1106.58		(2,086)		(3,795)		(3,795)	(2,317)		608				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/25/2027	16	148,651	9429.56		(4,638)		(7,633)		(7,633)	(4,348)		1,353				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/24/2028	6	53,876	9429.56		(4,806)		(7,256)		(7,256)	(3,151)		701				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/25/2031	92	865,796	9429.56		(123,376)		(158,765)		(158,765)	(42,586)		7,197				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/25/2027	94	63,530	677.99		(4,015)		(6,162)		(6,162)	(3,318)		1,171				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/25/2031	1,101	746,548	677.99		(101,978)		(121,451)		(121,451)	(25,421)		5,949				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/25/2027	4	2,992	677.99		(60)		(91)		(91)	(49)		17				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/25/2027	487	3,211,355	6591.9		(126,430)		(201,620)		(201,620)	(112,065)		36,875				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/25/2027	16	108,333	6591.9		(1,040)		(1,455)		(1,455)	(719)		303				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/25/2027	284	510,504	1798.01		(11,129)		(10,340)		(10,340)	(2,457)		3,246				0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2026	03/24/2028	24	43,716	1798.01		(1,338)		(1,387)		(1,387)	(244)		195				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	03/25/2027	27	66,915	2450.67		(1,486)		(1,253)		(1,253)	(201)		433				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	03/24/2028	26	28,754	1096.76		(1,124)		(1,944)		(1,944)	(983)		164				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	03/24/2028	15	143,010	9273.61		(9,010)		(14,194)		(14,194)	(6,498)		1,314				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	03/25/2027		1,710	9273.61		(60)		(99)		(99)	(57)		18				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	03/25/2027	925	5,989,065	6477.16		(257,819)		(418,527)		(418,527)	(235,905)		75,197				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	03/24/2028	4	28,437	6477.16		(4,246)		(7,486)		(7,486)	(3,859)		619				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	03/25/2027	30	108,507	3668.03		(3,526)		(3,677)		(3,677)	(1,179)		1,029				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	03/25/2027	498	895,037	1796.21		(19,422)		(18,674)		(18,674)	(4,916)		5,665				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/25/2027	1,698	435,097	256.24		(10,268)		(1,476)		(1,476)	5,798		2,995				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/25/2027	141	344,292	2443.23		(7,643)		(7,055)		(7,055)	(1,641)		2,229				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/29/2027	74	181,411	2443.23		(4,045)		(3,744)		(3,744)	(878)		1,180				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/25/2027	132	143,478	1087.73		(4,132)		(9,756)		(9,756)	(6,829)		1,205				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/25/2027	11	102,967	9127.25		(6,508)		(13,954)		(13,954)	(9,345)		1,898				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/27/2028	21	194,702	9127.25		(17,387)		(31,572)		(31,572)	(16,721)		2,536				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/27/2031	49	446,783	9127.25		(63,667)		(92,923)		(92,923)	(32,970)		3,714				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/25/2027	25	16,662	661.4		(628)		(1,099)		(1,099)	(654)		183				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/25/2027	1,162	7,397,903	6368.85		(353,996)		(589,631)		(589,631)	(338,884)		103,249				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/29/2027	688	4,380,564	6368.85		(204,008)		(346,959)		(346,959)	(202,453)		59,502				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/28/2028	17	109,197	6368.85		(10,247)		(17,272)		(17,272)	(8,519)		1,494				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/25/2027	42	269,781	6368.85		(2,711)		(3,704)		(3,704)	(1,783)		791				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/25/2027	21	76,109	3660.81		(2,291)		(2,539)		(2,539)	(916)		668				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/25/2027	370	662,581	1792.49		(14,378)		(14,683)		(14,683)	(4,498)		4,194				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/29/2027	200	359,090	1792.49		(7,828)		(8,019)		(8,019)	(2,474)		2,283				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/27/2028	105	187,535	1792.49		(5,551)		(6,290)		(6,290)	(1,549)		810				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/28/2028	15	27,756	1792.49		(822)		(932)		(932)	(230)		120				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2026	03/29/2028	36	64,573	1792.49		(1,931)		(2,169)		(2,169)	(520)		282				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2026	03/30/2027	27	29,591	1086.11		(855)		(2,056)		(2,056)	(1,450)		249				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2026	03/30/2027	54	492,324	9071.63		(23,350)		(49,431)		(49,431)	(32,892)		6,810				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2026	03/30/2027	677	4,297,711	6343.72		(186,590)		(312,864)		(312,864)	(180,697)		54,422				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2026	03/30/2027	2	13,867	6343.72		(137)		(190)		(190)	(93)		40				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2026	03/30/2027	135	241,136	1792.28		(5,257)		(5,413)		(5,413)	(1,690)		1,533				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2027	43	106,229	2456.23		(2,369)		(1,880)		(1,880)	(202)		691				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2028	71	175,269	2456.23		(5,468)		(4,796)		(4,796)	(125)		797				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2027	30	274,423	9302.12		(11,560)		(20,817)		(20,817)	(12,628)		3,372				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2028	20	189,327	9302.12		(16,907)		(27,691)		(27,691)	(13,250)		2,466				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2031	123	1,140,785	9302.12		(162,562)		(220,912)		(220,912)	(67,833)		9,483				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2027	14	134,758	9302.12		(4,743)		(7,713)		(7,713)	(4,353)		1,384				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2031	451	304,845	676.45		(41,642)		(50,094)		(50,094)	(10,881)		2,429				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2027	153	103,199	676.45		(2,064)		(3,147)		(3,147)	(1,685)		602				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2027	1,295	8,452,544	6528.52		(357,047)		(553,375)		(553,375)	(300,467)		104,139				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2028	16	102,819	6528.52		(15,246)		(26,323)		(26,323)	(13,301)		2,223				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2027	19	124,478	6528.52		(1,239)		(1,679)		(1,679)	(801)		361				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2027	1	3,856	3680.45		(111)		(111)		(111)	(32)		32				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2027	296	533,039	1801.36		(11,780)		(10,348)		(10,348)	(2,004)		3,436				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2026	03/31/2028	19	33,640	1801.36		(1,023)		(1,038)		(1,038)	(164)		149				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2026	03/05/2027	29	2,846	98		(31)		(77)		(77)	(55)		9				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	04/01/2027	506	130,241	257.6		(3,087)		(359)		(359)	2,085		643				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	04/01/2027	24	59,775	2462.23		(1,333)		(983)		(983)	72		278				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	03/31/2028	45	111,499	2462.23		(3,468)		(2,919)		(2,919)	187		361				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	04/01/2027	163	179,881	1101.46		(5,199)		(10,231)		(10,231)	(6,115)		1,083				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	04/01/2027	37	349,230	9361.22		(14,109)		(24,882)		(24,882)	(13,713)		2,939				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	03/31/2028	19	177,787	9361.22		(15,859)		(25,075)		(25,075)	(10,868)		1,652				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	04/01/2031	110	1,029,758	9361.22		(146,741)		(194,565)		(194,565)	(53,938)		6,114				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	04/01/2027	1	9,451	9361.22		(297)		(473)		(473)	(238)		62				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	04/01/2027	26	17,595	680.48		(1,112)		(1,666)		(1,666)	(786)		232				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	03/31/2028	82	55,839	680.48		(4,897)		(6,777)		(6,777)	(2,390)		510				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	04/01/2027	806	5,301,219	6575.32		(192,283)		(298,466)		(298,466)	(146,242)		40,059				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	04/01/2027	17	114,053	6575.32		(1,152)		(1,529)		(1,529)	(617)		240				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	04/01/2027	350	631,362	1801.46		(13,764)		(12,264)		(12,264)	(1,368)		2,867				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2026	03/31/2028	34	61,361	1801.46		(1,884)		(1,891)		(1,891)	(204)		196				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2027	191	49,278	257.83		(1,168)		(131)		(131)	794		243				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	03/31/2028	634	163,366	257.83		(5,456)		(1,719)		(1,719)	3,169		568				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2027	260	639,409	2463.48		(14,195)		(10,376)		(10,376)	861		2,957				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/05/2027	36	87,528	2463.48		(1,952)		(1,430)		(1,430)	115		407				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	03/31/2028	75	185,591	2463.48		(5,772)		(4,814)		(4,814)	357		601				0001

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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/03/2028	55	135,554	2463.48		(4,229)		(3,524)		(3,524)	264		441				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2027	203	223,899	1101.84		(6,471)		(12,674)		(12,674)	(7,551)		1,348				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/05/2027	30	32,535	1101.84		(940)		(1,844)		(1,844)	(1,100)		196				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2027	38	358,044	9367.38		(17,990)		(31,758)		(31,758)	(17,516)		3,748				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2031	11	101,209	9367.38		(14,422)		(19,076)		(19,076)	(5,255)		601				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2031	329	223,982	681.1		(30,596)		(35,799)		(35,799)	(6,477)		1,275				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2027	124	84,487	681.1		(3,481)		(5,165)		(5,165)	(2,409)		725				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2027	1,297	8,536,709	6582.69		(379,391)		(604,302)		(604,302)	(303,951)		79,040				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/05/2027	975	6,421,069	6582.69		(271,759)		(424,340)		(424,340)	(209,197)		56,616				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	03/31/2028	5	33,727	6582.69		(4,937)		(8,349)		(8,349)	(3,926)		514				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/05/2028	14	94,234	6582.69		(4,944)		(6,416)		(6,416)	(1,988)		515				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2031	70	460,080	6582.69		(120,076)		(170,506)		(170,506)	(55,433)		5,003				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/03/2027	2	13,020	6582.69		(246)		(580)		(580)	(385)		51				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2027	14	91,819	6582.69		(926)		(1,229)		(1,229)	(497)		193				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2027	86	317,026	3680.53		(9,730)		(9,958)		(9,958)	(2,255)		2,027				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/02/2027	283	509,099	1801.02		(11,149)		(9,984)		(9,984)	(1,158)		2,323				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/05/2027	355	639,318	1801.02		(14,001)		(12,621)		(12,621)	(1,537)		2,917				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	03/31/2028	41	73,008	1801.02		(2,256)		(2,260)		(2,260)	(239)		235				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/03/2028	41	74,439	1801.02		(2,300)		(2,309)		(2,309)	(249)		240				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/04/2028	41	73,505	1801.02		(2,271)		(2,282)		(2,282)	(247)		237				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/02/2026	04/05/2028	66	119,484	1801.02		(3,692)		(3,713)		(3,713)	(405)		385				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/06/2027	1,039	267,526	257.5		(6,340)		(783)		(783)	4,236		1,321				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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/06/2027	36	89,253	2465.4		(1,981)		(1,427)		(1,427)	142		413				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/06/2028	38	41,683	1103.13		(1,638)		(2,655)		(2,655)	(1,187)		171				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/04/2031	63	587,474	9394.58		(83,656)		(109,500)		(109,500)	(29,329)		3,486				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/06/2027	11	103,763	9394.58		(3,652)		(5,724)		(5,724)	(2,833)		761				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/06/2027	45	30,870	683.02		(1,951)		(2,847)		(2,847)	(1,302)		406				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/06/2027	257	175,769	683.02		(5,484)		(8,014)		(8,014)	(3,673)		1,142				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/06/2027	476	3,145,331	6611.83		(159,369)		(249,176)		(249,176)	(123,009)		33,202				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/06/2028	40	267,248	6611.83		(13,362)		(17,174)		(17,174)	(5,203)		1,392				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/04/2031	74	490,500	6611.83		(130,277)		(179,766)		(179,766)	(54,918)		5,428				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/06/2027	13	84,140	6611.83		(850)		(1,120)		(1,120)	(447)		177				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2026	04/06/2027	86	155,545	1802.2		(3,453)		(3,018)		(3,018)	(285)		719				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2026	04/07/2027	29	32,170	1103.37		(930)		(1,787)		(1,787)	(1,051)		194				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2026	04/07/2028	5	43,748	9394.49		(3,907)		(6,064)		(6,064)	(2,564)		407				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2026	04/07/2027	26	244,969	9394.49		(8,623)		(13,501)		(13,501)	(6,675)		1,796				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2026	04/07/2027	200	136,764	684.34		(5,881)		(8,588)		(8,588)	(3,933)		1,225				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2026	04/07/2027	526	3,477,945	6616.85		(112,699)		(167,452)		(167,452)	(78,232)		23,479				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2026	04/07/2027	4	29,467	6616.85		(298)		(392)		(392)	(156)		62				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2026	04/07/2027	204	366,714	1797.81		(7,958)		(7,659)		(7,659)	(1,359)		1,658				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/08/2027	41	395,854	9579.02		(19,272)		(29,256)		(29,256)	(13,999)		4,015				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/07/2028	7	63,243	9579.02		(5,641)		(7,793)		(7,793)	(2,739)		588				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/08/2031	26	251,086	9579.02		(35,780)		(43,293)		(43,293)	(9,004)		1,491				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/08/2027	31	21,848	701.12		(1,381)		(1,591)		(1,591)	(498)		288				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/07/2028	72	50,728	701.12		(4,449)		(5,116)		(5,116)	(1,131)		463				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/08/2031	305	214,135	701.12		(29,251)		(30,209)		(30,209)	(2,176)		1,219				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/08/2027	133	93,027	701.12		(2,233)		(2,877)		(2,877)	(1,109)		465				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/08/2027	529	3,585,592	6782.81		(128,264)		(186,938)		(186,938)	(85,395)		26,722				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/07/2028	25	168,702	6782.81		(17,749)		(23,706)		(23,706)	(7,806)		1,849				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/08/2027	1	6,500	6782.81		(67)		(84)		(84)	(31)		14				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/08/2027	167	302,628	1814.52		(6,537)		(4,783)		(4,783)	392		1,362				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/07/2028	74	134,231	1814.52		(4,067)		(3,648)		(3,648)	(5)		424				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/07/2028	243	62,741	258.61		(2,096)		(621)		(621)	1,257		218				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/09/2027	42	104,743	2487.08		(2,325)		(1,267)		(1,267)	574		484				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/07/2028	48	120,375	2487.08		(3,744)		(2,626)		(2,626)	728		390				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/09/2027	133	148,924	1115.85		(4,320)		(6,918)		(6,918)	(3,498)		900				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/09/2027	111	78,125	703.26		(1,875)		(2,374)		(2,374)	(890)		391				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/09/2027	888	6,058,253	6824.66		(228,725)		(322,859)		(322,859)	(141,785)		47,651				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/07/2028	4	30,204	6824.66		(4,280)		(6,432)		(6,432)	(2,597)		446				0001
S&P 500 Index Option PTPT Put	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUIISFPU8MPRO8K5P83	04/09/2026	04/09/2027	16	111,000	6824.66		(800)		(299)		(299)	335		167				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/09/2027	1	6,933	6824.66		(72)		(89)		(89)	(33)		15				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/09/2027	15	56,945	3715.27		(1,455)		(1,186)		(1,186)	(34)		303				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/09/2027	141	255,854	1816.68		(5,526)		(3,902)		(3,902)	473		1,151				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/09/2026	04/07/2028	121	220,429	1816.68		(6,679)		(5,860)		(5,860)	124		696				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/09/2027	1,720	444,305	258.36		(10,530)		(1,128)		(1,128)	7,209		2,194				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/09/2027	159	395,437	2483.18		(8,779)		(5,045)		(5,045)	1,905		1,829				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/12/2027	126	314,008	2483.18		(7,002)		(4,041)		(4,041)	1,503		1,459				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/12/2028	47	117,619	2483.18		(3,670)		(2,656)		(2,656)	632		382				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/09/2027	242	270,079	1115.59		(7,824)		(12,595)		(12,595)	(6,401)		1,630				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/10/2028	21	22,995	1115.59		(906)		(1,293)		(1,293)	(481)		94				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/09/2027	87	838,949	9611.67		(37,808)		(55,578)		(55,578)	(25,647)		7,877				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/10/2031	97	934,551	9611.67		(133,174)		(158,942)		(158,942)	(31,317)		5,549				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/09/2027	23	16,084	702.69		(1,015)		(1,148)		(1,148)	(345)		211				0001

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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)
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/09/2027	18	12,701	702.69		(254)		(323)		(323)	(122)		53				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/09/2027	1,357	9,253,010	6816.89		(459,078)		(660,613)		(660,613)	(297,176)		95,641				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/12/2027	812	5,534,819	6816.89		(259,289)		(371,858)		(371,858)	(166,588)		54,018				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/12/2028	21	142,160	6816.89		(7,563)		(9,289)		(9,289)	(2,514)		788				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/09/2027	10	68,648	6816.89		(707)		(886)		(886)	(326)		147				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/09/2027	39	145,737	3700.26		(4,351)		(4,040)		(4,040)	(596)		906				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/09/2027	344	622,154	1809.16		(13,252)		(10,818)		(10,818)	(327)		2,761				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/12/2027	194	351,231	1809.16		(7,481)		(6,153)		(6,153)	(230)		1,559				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/10/2028	166	300,723	1809.16		(9,052)		(8,652)		(8,652)	(543)		943				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2026	04/12/2028	32	57,100	1809.16		(1,719)		(1,646)		(1,646)	(106)		179				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/13/2027	843	218,103	258.74		(5,169)		(532)		(532)	3,560		1,077				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/13/2027	95	237,308	2488.57		(5,292)		(2,847)		(2,847)	1,343		1,102				0001
BofA Destinations Daily Risk Control 5% Index Excess Return Put	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/13/2026	04/13/2027	908	205,603	226.32		(1,460)		(4,610)		(4,610)	(3,454)		304				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/13/2027	17	167,626	9679.77		(10,611)		(14,458)		(14,458)	(6,058)		2,211				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/13/2028	10	99,750	9679.77		(8,908)		(11,536)		(11,536)	(3,557)		928				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/10/2031	32	313,771	9679.77		(44,681)		(51,811)		(51,811)	(8,992)		1,862				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/10/2031	628	444,227	707.81		(60,637)		(59,891)		(59,891)	(1,781)		2,527				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/13/2027	10	7,095	707.81		(142)		(173)		(173)	(60)		30				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/13/2027	785	5,403,265	6886.24		(242,317)		(336,153)		(336,153)	(144,318)		50,483				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/13/2028	15	102,972	6886.24		(14,581)		(21,138)		(21,138)	(8,076)		1,519				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/10/2031	71	486,286	6886.24		(125,073)		(159,870)		(159,870)	(40,009)		5,211				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/13/2027	3	21,667	6886.24		(223)		(276)		(276)	(99)		46				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2026	04/13/2027	155	279,892	1811.54		(5,990)		(4,720)		(4,720)	22		1,248				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/14/2027	69	173,118	2495.99		(3,861)		(1,880)		(1,880)	1,176		804				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/14/2027	44	49,269	1124.06		(1,429)		(2,026)		(2,026)	(894)		298				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/13/2028	15	148,936	9813.06		(13,285)		(15,730)		(15,730)	(3,828)		1,384				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/14/2031	49	479,211	9813.06		(68,288)		(74,361)		(74,361)	(8,919)		2,845				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/14/2027	26	255,907	9813.06		(9,008)		(11,690)		(11,690)	(4,559)		1,877				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/13/2028	56	40,170	714.24		(3,523)		(3,577)		(3,577)	(421)		367				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/14/2027	109	78,104	714.24		(2,734)		(3,153)		(3,153)	(989)		570				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/14/2027	695	4,845,100	6967.38		(228,826)		(308,694)		(308,694)	(127,540)		47,672				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/13/2028	12	83,137	6967.38		(11,789)		(16,160)		(16,160)	(5,599)		1,228				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/14/2027	106	738,594	6967.38		(7,548)		(9,247)		(9,247)	(3,271)		1,573				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/14/2027	248	449,423	1811.84		(9,817)		(7,560)		(7,560)	212		2,045				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2026	04/13/2028	52	93,449	1811.84		(2,807)		(2,624)		(2,624)	(109)		292				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/15/2027	335	86,699	259.07		(2,055)		(202)		(202)	1,425		428				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/15/2027	25	62,013	2496.14		(1,383)		(674)		(674)	421		288				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/13/2028	55	137,966	2496.14		(4,291)		(2,820)		(2,820)	1,024		447				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/15/2027	145	163,636	1127.34		(4,747)		(6,393)		(6,393)	(2,635)		989				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/15/2027	11	105,851	9932.28		(6,700)		(7,158)		(7,158)	(1,854)		1,396				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/13/2028	18	181,125	9932.28		(12,715)		(13,889)		(13,889)	(2,499)		1,324				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/15/2031	77	762,717	9932.28		(108,687)		(110,951)		(110,951)	(6,793)		4,529				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/13/2028	22	15,798	719.19		(1,242)		(1,202)		(1,202)	(90)		129				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/15/2031	391	281,225	719.19		(38,387)		(35,051)		(35,051)	1,737		1,599				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/15/2027	519	3,643,010	7022.95		(135,654)		(177,881)		(177,881)	(70,488)		28,261				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/13/2028	32	222,509	7022.95		(14,312)		(16,705)		(16,705)	(3,884)		1,491				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/15/2027	152	273,880	1807.66		(6,025)		(4,956)		(4,956)	(186)		1,255				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/15/2026	04/13/2028	18	31,850	1807.66		(981)		(932)		(932)	(54)		102				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2026	04/16/2027	24	27,539	1128.22		(796)		(1,062)		(1,062)	(432)		166				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2026	04/13/2028	14	15,824	1128.22		(620)		(779)		(779)	(224)		65				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2026	04/16/2027	42	422,591	9979.87		(17,918)		(20,114)		(20,114)	(5,929)		3,733				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2026	04/13/2028	14	138,876	9979.87		(12,374)		(13,027)		(13,027)	(1,942)		1,289				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2026	04/16/2031	14	136,764	9979.87		(19,489)		(19,379)		(19,379)	(702)		812				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2026	04/16/2027	158	113,697	720.95		(2,274)		(2,469)		(2,469)	(669)		474				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2026	04/16/2027	604	4,252,972	7041.28		(153,118)		(199,854)		(199,854)	(78,635)		31,900				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2026	04/13/2028	14	97,601	7041.28		(8,725)		(11,053)		(11,053)	(3,237)		909				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2026	04/16/2027	2	12,560	7041.28		(131)		(155)		(155)	(51)		27				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/16/2026	04/16/2027	135	244,114	1812.68		(5,273)		(4,068)		(4,068)	106		1,099				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/16/2027	547	142,083	259.84		(3,367)		(286)		(286)	2,380		702				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/19/2027	307	79,869	259.84		(1,901)		(165)		(165)	1,340		396				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/16/2027	229	574,454	2507.21		(12,753)		(5,351)		(5,351)	4,745		2,657				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/19/2027	106	266,031	2507.21		(5,932)		(2,506)		(2,506)	2,191		1,236				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/16/2027	180	204,027	1133.58		(5,896)		(7,206)		(7,206)	(2,538)		1,228				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/18/2028	39	44,355	1133.58		(1,743)		(2,066)		(2,066)	(504)		182				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/16/2031	36	366,030	10131.84		(52,159)		(47,546)		(47,546)	2,440		2,173				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/16/2027	32	23,092	729.5		(970)		(831)		(831)	(63)		202				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/16/2027	1,047	7,457,696	7126.06		(369,639)		(473,078)		(473,078)	(180,447)		77,008				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/19/2027	613	4,367,125	7126.06		(171,748)		(217,358)		(217,358)	(81,391)		35,781				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/17/2028	33	231,752	7126.06		(12,180)		(14,039)		(14,039)	(3,128)		1,269				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/18/2028	15	105,674	7126.06		(14,678)		(18,472)		(18,472)	(5,323)		1,529				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/19/2028	24	170,318	7126.06		(9,044)		(10,427)		(10,427)	(2,325)		942				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/17/2031	51	365,310	7126.06		(93,081)		(109,161)		(109,161)	(19,958)		3,878				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)
S&P 500 Index Option PTPT Put	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/17/2026	04/19/2027	36	253,816	7126.06		(1,791)		(1,000)		(1,000)	418		373				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/16/2027	38	143,152	3725.51		(4,268)		(3,493)		(3,493)	(115)		889				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/16/2027	198	361,089	1820.17		(7,763)		(5,280)		(5,280)	866		1,617				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/19/2027	237	432,079	1820.17		(9,290)		(6,373)		(6,373)	982		1,935				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/17/2028	15	28,119	1820.17		(838)		(728)		(728)	23		87				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/18/2028	20	36,799	1820.17		(1,100)		(953)		(953)	33		115				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2026	04/19/2028	45	81,400	1820.17		(2,434)		(2,110)		(2,110)	70		254				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2026	04/20/2027	44	110,458	2505.56		(2,463)		(1,069)		(1,069)	881		513				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2026	04/20/2027	12	123,094	10098.03		(7,792)		(7,050)		(7,050)	(882)		1,623				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2026	04/18/2031	10	103,401	10098.03		(14,724)		(13,704)		(13,704)	406		614				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2026	04/20/2027	598	4,252,640	7109.14		(201,606)		(258,699)		(258,699)	(99,094)		42,001				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2026	04/20/2028	40	284,081	7109.14		(18,096)		(20,861)		(20,861)	(4,650)		1,885				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2026	04/20/2027	27	195,212	7109.14		(2,011)		(2,359)		(2,359)	(767)		419				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2026	04/20/2027	17	65,125	3728.16		(1,759)		(1,434)		(1,434)	(41)		366				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2026	04/20/2027	58	105,604	1820.89		(2,323)		(1,542)		(1,542)	297		484				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2027	329	84,985	258.64		(2,014)		(226)		(226)	1,369		420				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2027	90	224,709	2498.11		(5,011)		(2,424)		(2,424)	1,543		1,044				0001
BofA Destinations Daily Risk Control 5% Index Excess Return Put	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2026	04/21/2027	432	97,699	226.14		(694)		(2,171)		(2,171)	(1,622)		145				0001
SG Global Sentiment Index Put	Fixed Annuity Hedge	N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	767	248,583	324.09		(2,212)		(4,933)		(4,933)	(3,181)		461				0001
UBS Tech Edge Index Put	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2026	04/21/2027	945	245,622	259.89		(1,646)		(2,517)		(2,517)	(1,214)		343				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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2027	52	59,061	1129.31		(1,713)		(2,250)		(2,250)	(894)		357				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2027	28	281,033	10055		(10,214)		(10,504)		(10,504)	(2,418)		2,128				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2031	26	266,229	10055		(37,938)		(36,193)		(36,193)	164		1,581				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2027	36	358,153	10055		(12,607)		(14,191)		(14,191)	(4,211)		2,626				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2031	195	140,980	722.07		(19,244)		(17,232)		(17,232)	1,210		802				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2027	53	38,091	722.07		(762)		(816)		(816)	(213)		159				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2027	930	6,572,898	7064.01		(303,109)		(395,458)		(395,458)	(155,497)		63,148				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2031	90	634,886	7064.01		(167,610)		(194,832)		(194,832)	(34,205)		6,984				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2027	76	535,191	7064.01		(5,512)		(6,531)		(6,531)	(2,166)		1,148				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2026	04/21/2027	139	251,651	1816.28		(5,461)		(3,994)		(3,994)	329		1,138				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/22/2027	22	55,194	2502.13		(1,231)		(565)		(565)	410		256				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/21/2028	34	83,867	2502.13		(2,608)		(1,649)		(1,649)	688		272				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/22/2027	37	42,373	1134.3		(1,229)		(1,490)		(1,490)	(517)		256				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/22/2027	51	521,366	10200.18		(21,063)		(19,317)		(19,317)	(2,642)		4,388				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/22/2031	39	393,001	10200.18		(56,003)		(49,092)		(49,092)	4,577		2,333				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/22/2027	654	478,525	731.31		(19,620)		(16,468)		(16,468)	(936)		4,087				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/22/2027	186	135,817	731.31		(3,395)		(3,337)		(3,337)	(649)		707				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/22/2027	214	1,527,238	7137.9		(59,160)		(73,533)		(73,533)	(26,698)		12,325				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/21/2028	11	76,013	7137.9		(10,786)		(13,209)		(13,209)	(3,547)		1,124				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/22/2027	3	21,225	7137.9		(221)		(254)		(254)	(80)		46				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/22/2027	183	332,538	1812.85		(7,216)		(5,610)		(5,610)	103		1,503				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2026	04/21/2028	52	93,604	1812.85		(2,817)		(2,619)		(2,619)	(95)		293				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/23/2027	398	103,003	258.54		(2,441)		(283)		(283)	1,649		509				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/21/2028	396	102,459	258.54		(3,422)		(1,047)		(1,047)	2,019		356				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/23/2027	46	115,304	2497.84		(2,571)		(1,256)		(1,256)	779		536				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/23/2027	39	43,778	1132.25		(1,270)		(1,594)		(1,594)	(588)		265				0001

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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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/21/2028	79	89,558	1132.25		(3,524)		(4,238)		(4,238)	(1,081)		367				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/23/2027	16	158,944	10139.86		(5,499)		(5,381)		(5,381)	(1,027)		1,146				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/23/2027	20	14,662	726.76		(927)		(754)		(754)	(20)		193				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/23/2027	4	2,578	726.76		(52)		(53)		(53)	(12)		11				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/23/2027	447	3,180,168	7108.4		(135,074)		(171,215)		(171,215)	(64,282)		28,140				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/21/2028	31	216,973	7108.4		(11,565)		(13,333)		(13,333)	(2,973)		1,205				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/23/2027	9	61,162	7108.4		(630)		(738)		(738)	(239)		131				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/23/2027	131	237,917	1819.69		(5,163)		(3,579)		(3,579)	509		1,076				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/23/2026	04/21/2028	84	153,408	1819.69		(4,694)		(4,004)		(4,004)	202		489				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/23/2027	569	147,269	258.95		(3,490)		(375)		(375)	2,388		727				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/26/2027	567	146,860	258.95		(3,495)		(383)		(383)	2,384		728				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/26/2028	403	104,348	258.95		(3,496)		(1,035)		(1,035)	2,097		364				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/23/2027	172	430,566	2503.12		(9,559)		(4,359)		(4,359)	3,208		1,991				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/26/2027	64	158,953	2503.12		(3,545)		(1,625)		(1,625)	1,181		738				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/24/2028	63	156,681	2503.12		(4,888)		(3,065)		(3,065)	1,314		509				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/26/2028	136	339,290	2503.12		(10,586)		(6,651)		(6,651)	2,832		1,103				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/26/2027	131	149,097	1136.09		(4,337)		(5,114)		(5,114)	(1,680)		904				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/23/2027	42	434,873	10288.09		(21,050)		(16,821)		(16,821)	(156)		4,386				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/24/2028	27	282,368	10288.09		(22,918)		(19,296)		(19,296)	1,235		2,387				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/24/2031	93	958,963	10288.09		(136,652)		(113,885)		(113,885)	17,073		5,694				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/24/2031	109	79,864	732.63		(10,909)		(9,059)		(9,059)	1,396		455				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/23/2027	1,479	10,600,313	7165.08		(531,310)		(661,671)		(661,671)	(241,051)		110,690				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/26/2027	641	4,592,980	7165.08		(217,831)		(270,237)		(270,237)	(97,787)		45,382				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/24/2028	24	170,242	7165.08		(23,800)		(29,091)		(29,091)	(7,770)		2,479				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/25/2028	54	388,892	7165.08		(20,689)		(23,563)		(23,563)	(5,029)		2,155				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/24/2031	216	1,549,076	7165.08		(396,254)		(456,568)		(456,568)	(76,825)		16,511				0001
S&P 500 Index Option PTPT Put	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/24/2026	04/26/2027	10	75,000	7165.08		(528)		(315)		(315)	103		110				0001

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S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/23/2027	6	40,903	7165.08		(416)		(486)		(486)	(157)		87				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/23/2027	22	82,030	3715.37		(2,407)		(2,160)		(2,160)	(254)		502				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/23/2027	410	744,038	1813.88		(15,997)		(12,366)		(12,366)	298		3,333				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/26/2027	317	574,357	1813.88		(12,349)		(9,617)		(9,617)	159		2,573				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/24/2028	33	60,021	1813.88		(1,837)		(1,666)		(1,666)	(21)		191				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/25/2028	34	61,855	1813.88		(1,893)		(1,718)		(1,718)	(23)		197				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2026	04/26/2028	362	656,288	1813.88		(20,148)		(18,248)		(18,248)	(199)		2,099				0001
SG Global Sentiment Index Put	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2027	431	139,450	323.29		(1,241)		(2,703)		(2,703)	(1,720)		259				0001
UBS Tech Edge Index Put	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	04/27/2026	04/27/2027	536	139,450	260.27		(934)		(1,486)		(1,486)	(747)		195				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2026	04/27/2028	13	130,443	10289.25		(10,749)		(9,148)		(9,148)	481		1,120				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2026	04/27/2027	11	117,851	10289.25		(4,148)		(4,001)		(4,001)	(717)		864				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2026	04/27/2028	48	35,516	733.43		(3,118)		(2,628)		(2,628)	166		325				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2026	04/27/2027	591	4,236,950	7173.91		(175,724)		(216,944)		(216,944)	(77,829)		36,609				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2026	04/27/2028	14	99,705	7173.91		(6,391)		(7,192)		(7,192)	(1,466)		666				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2026	04/27/2027	1	5,183	7173.91		(93)		(125)		(125)	(51)		19				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2026	04/27/2027		528	7173.91		(5)		(6)		(6)	(2)		1				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2026	04/27/2027	14	52,887	3716.16		(1,581)		(1,433)		(1,433)	(181)		329				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2026	04/27/2027	346	628,096	1813.69		(13,944)		(10,577)		(10,577)	462		2,905				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2028	418	107,973	258.24		(3,606)		(1,149)		(1,149)	2,082		376				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2027	143	356,934	2496.3		(7,924)		(4,034)		(4,034)	2,239		1,651				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2027	89	100,472	1134.09		(2,914)		(3,570)		(3,570)	(1,263)		607				0001

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Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2027	16	158,455	10193.07		(10,030)		(8,304)		(8,304)	(363)		2,090				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2028	10	101,943	10193.07		(9,103)		(8,237)		(8,237)	(82)		948				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2031	124	1,266,000	10193.07		(180,405)		(159,026)		(159,026)	13,862		7,517				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2031	97	70,766	728.79		(9,667)		(8,251)		(8,251)	1,013		403				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2027	606	4,325,767	7138.8		(189,827)		(238,616)		(238,616)	(88,336)		39,547				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2028	29	210,059	7138.8		(16,045)		(19,316)		(19,316)	(4,943)		1,671				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2031	90	642,970	7138.8		(165,050)		(191,801)		(191,801)	(33,628)		6,877				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2027	7	49,085	7138.8		(499)		(585)		(585)	(190)		104				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2026	04/28/2027	183	332,297	1814.25		(7,178)		(5,557)		(5,557)	125		1,495				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2027	1,151	296,077	257.34		(7,017)		(1,060)		(1,060)	4,495		1,462				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2027	49	121,397	2491.34		(2,695)		(1,471)		(1,471)	663		561				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/28/2028	92	229,784	2491.34		(7,146)		(4,945)		(4,945)	1,456		744				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2027	228	258,425	1133.97		(7,494)		(9,212)		(9,212)	(3,279)		1,561				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/28/2028	38	42,798	1133.97		(1,682)		(1,995)		(1,995)	(487)		175				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2027	9	92,862	10252.58		(2,897)		(2,550)		(2,550)	(257)		604				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2031	46	471,476	10252.58		(67,185)		(57,155)		(57,155)	7,231		2,799				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2027	5	49,442	10252.58		(1,740)		(1,719)		(1,719)	(341)		363				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2027	282	2,011,575	7135.95		(73,440)		(90,823)		(90,823)	(32,682)		15,300				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2031	95	677,906	7135.95		(175,171)		(202,523)		(202,523)	(34,651)		7,299				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2027	44	311,993	7135.95		(3,248)		(3,721)		(3,721)	(1,150)		677				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2027	9	33,854	3705.95		(982)		(935)		(935)	(158)		205				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/29/2027	459	830,529	1808.33		(17,856)		(15,346)		(15,346)	(1,209)		3,720				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	04/28/2028	37	66,977	1808.33		(2,043)		(1,971)		(1,971)	(141)		213				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/30/2026	04/30/2027	28	70,433	2500.82		(1,564)		(753)		(753)	485		326				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/30/2026	04/30/2027	103	1,062,034	10334.59		(44,732)		(36,167)		(36,167)	(755)		9,319				0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/30/2026	04/30/2027	1,117	826,387	740.1		(35,838)		(26,990)		(26,990)	1,381		7,466				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/30/2026	04/30/2027	480	3,459,072	7209.01		(137,933)		(165,956)		(165,956)	(56,759)		28,736				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/30/2026	04/26/2028	15	104,870	7209.01		(9,113)		(10,328)		(10,328)	(2,164)		949				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/30/2026	04/28/2028	11	78,728	7209.01		(11,069)		(13,081)		(13,081)	(3,165)		1,153				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/30/2026	04/30/2027	86	155,528	1817.02		(3,359)		(2,495)		(2,495)	165		700				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/30/2026	04/28/2028	40	73,145	1817.02		(2,194)		(1,974)		(1,974)	(8)		229				0001
UST 4.125% 02/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/09/2027	12	1,228	100		(32)		(8)		(8)	18		7				0001
UST 4.125% 02/15/36 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2026	04/09/2027	72	7,018	98		(72)		(167)		(167)	(110)		15				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	04/30/2027	235	60,758	258.38		(1,440)		(182)		(182)	1,078		180				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	04/30/2027	310	774,896	2501.9		(17,203)		(8,165)		(8,165)	6,888		2,150				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	05/03/2027	32	81,141	2501.9		(1,809)		(863)		(863)	720		226				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	05/01/2028	120	299,767	2501.9		(9,323)		(5,963)		(5,963)	2,778		583				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	04/30/2027	64	73,262	1141.03		(2,117)		(2,325)		(2,325)	(472)		265				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	04/30/2027	25	259,500	10434.31		(12,161)		(8,363)		(8,363)	2,278		1,520				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	05/01/2031	13	134,187	10434.31		(19,122)		(15,078)		(15,078)	3,565		478				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	04/30/2027	55	41,250	743.72		(1,031)		(894)		(894)	8		129				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	04/30/2027	1,345	9,724,527	7230.12		(482,272)		(582,817)		(582,817)	(160,830)		60,284				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	05/03/2027	619	4,475,283	7230.12		(183,554)		(220,515)		(220,515)	(59,906)		22,944				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	05/02/2028	6	42,131	7230.12		(5,916)		(6,919)		(6,919)	(1,372)		370				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	04/30/2027	28	104,511	3712.82		(3,156)		(2,932)		(2,932)	(170)		395				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	05/03/2027	11	41,385	3712.82		(1,196)		(1,113)		(1,113)	(66)		150				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	04/30/2027	323	585,674	1811.3		(12,651)		(10,334)		(10,334)	735		1,581				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	05/03/2027	275	498,305	1811.3		(10,763)		(8,854)		(8,854)	564		1,345				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	05/02/2028	26	46,544	1811.3		(1,415)		(1,334)		(1,334)	(8)		88				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2026	05/03/2028	275	498,025	1811.3		(15,140)		(14,290)		(14,290)	(97)		946				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2026	05/04/2028	5	51,749	10406.42		(4,621)		(3,619)		(3,619)	713		289				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2026	05/04/2028	151	111,160	737.94		(8,996)		(7,355)		(7,355)	1,079		562				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2026	05/04/2027	519	3,734,673	7200.75		(161,878)		(196,726)		(196,726)	(55,083)		20,235				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2026	05/04/2027	23	83,367	3690.43		(2,409)		(2,590)		(2,590)	(482)		301				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2026	05/04/2027	264	475,827	1799.81		(10,325)		(10,154)		(10,154)	(1,119)		1,291				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2027	796	205,341	258		(4,867)		(681)		(681)	3,577		608				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2027	107	266,876	2501.6		(5,925)		(2,868)		(2,868)	2,316		741				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2027	59	67,965	1143.25		(1,964)		(2,092)		(2,092)	(373)		246				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2028	38	43,954	1143.25		(1,719)		(1,856)		(1,856)	(245)		107				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2027	9	96,291	10547.89		(6,095)		(3,505)		(3,505)	1,828		762				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2028	14	143,705	10547.89		(12,833)		(9,175)		(9,175)	2,856		802				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2031	57	598,099	10547.89		(85,229)		(64,365)		(64,365)	18,734		2,131				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2027	3	29,614	10547.89		(1,042)		(835)		(835)	77		130				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2028	45	33,961	746.86		(2,982)		(2,241)		(2,241)	555		186				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2031	367	274,073	746.86		(37,438)		(28,791)		(28,791)	7,712		936				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2027	828	6,014,103	7259.22		(269,360)		(319,266)		(319,266)	(83,576)		33,670				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2028	85	620,658	7259.22		(59,771)		(67,208)		(67,208)	(11,173)		3,736				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2027	18	132,003	7259.22		(1,366)		(1,517)		(1,517)	(322)		171				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2027	272	490,923	1807.3		(10,506)		(9,343)		(9,343)	(150)		1,313				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2026	05/05/2028	80	144,131	1807.3		(4,310)		(4,308)		(4,308)	(268)		269				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/06/2027	276	2,029,496	7365.12		(74,124)		(80,452)		(80,452)	(15,594)		9,265				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/05/2028	5	38,969	7365.12		(1,618)		(1,732)		(1,732)	(215)		101				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/06/2027	108	195,904	1811.68		(4,212)		(3,483)		(3,483)	202		526				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/05/2028	308	79,859	259.18		(2,667)		(787)		(787)	1,713		167				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/05/2028	109	275,139	2513.29		(8,557)		(5,024)		(5,024)	2,998		535				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/06/2027	52	60,251	1151.96		(1,741)		(1,595)		(1,595)	(71)		218				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/05/2028	156	180,088	1151.96		(7,059)		(6,895)		(6,895)	(277)		441				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/06/2027	39	423,720	10788.7		(17,118)		(9,124)		(9,124)	5,854		2,140				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/05/2028	19	203,027	10788.7		(18,110)		(11,055)		(11,055)	5,923		1,132				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/06/2027	35	26,623	762.39		(1,683)		(829)		(829)	643		210				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	05/05/2028	261	199,143	762.39		(17,465)		(11,401)		(11,401)	4,972		1,092				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2027	485	125,347	258.52		(2,971)		(384)		(384)	2,215		371				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2027	23	57,468	2507.9		(1,276)		(570)		(570)	546		159				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2027	113	129,889	1149.82		(3,767)		(3,577)		(3,577)	(281)		471				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2027	17	182,199	10775.45		(10,476)		(4,826)		(4,826)	4,341		1,309				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2031	32	348,869	10775.45		(49,714)		(34,381)		(34,381)	14,090		1,243				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2027	2	17,112	10775.45		(602)		(404)		(404)	123		75				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2027	82	61,843	757.67		(2,597)		(1,582)		(1,582)	691		325				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2027	32	23,957	757.67		(599)		(448)		(448)	76		75				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2027	412	3,019,238	7337.11		(117,525)		(131,699)		(131,699)	(28,865)		14,691				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2031	60	440,466	7337.11		(113,816)		(121,471)		(121,471)	(10,500)		2,845				0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/07/2027	139	251,051	1809.31		(5,423)		(4,647)		(4,647)	98		678				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/07/2026	05/05/2028	56	101,683	1809.31		(3,050)		(2,980)		(2,980)	(120)		191				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/07/2027	2,115	548,011	259.09		(12,988)		(1,515)		(1,515)	9,849		1,623				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/07/2027	194	488,566	2515.83		(10,846)		(4,341)		(4,341)	5,150		1,356				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/10/2027	107	269,866	2515.83		(6,018)		(2,423)		(2,423)	2,843		752				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/08/2028	53	133,618	2515.83		(4,156)		(2,399)		(2,399)	1,497		260				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/10/2028	74	185,552	2515.83		(5,771)		(3,338)		(3,338)	2,072		361				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/07/2027	44	50,699	1154.5		(1,468)		(1,284)		(1,284)	1		184				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/07/2027	371	284,879	767.48		(7,122)		(4,781)		(4,781)	1,451		890				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/07/2027	1,361	10,070,571	7398.93		(498,011)		(541,109)		(541,109)	(105,349)		62,251				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/10/2027	929	6,872,279	7398.93		(266,307)		(291,020)		(291,020)	(58,002)		33,288				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/07/2031	15	110,627	7398.93		(22,035)		(22,053)		(22,053)	(568)		551				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/08/2031	49	360,000	7398.93		(98,103)		(96,804)		(96,804)	(1,154)		2,453				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/07/2027	48	176,135	3705.69		(5,113)		(5,264)		(5,264)	(790)		639				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/07/2027	424	765,511	1806.5		(16,382)		(14,815)		(14,815)	(481)		2,048				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/10/2027	260	468,974	1806.5		(10,083)		(9,132)		(9,132)	(310)		1,260				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/08/2028	36	64,504	1806.5		(1,948)		(1,948)		(1,948)	(121)		122				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/09/2028	21	38,575	1806.5		(1,165)		(1,166)		(1,166)	(74)		73				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2026	05/10/2028	102	184,201	1806.5		(5,581)		(5,570)		(5,570)	(338)		349				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2026	05/11/2027	18	44,150	2511.7		(980)		(421)		(421)	436		123				0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2026	05/11/2028	11	121,210	11009.47		(10,824)		(5,728)		(5,728)	4,420		677				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2026	05/11/2027	10	111,250	11009.47		(3,493)		(1,910)		(1,910)	1,146		437				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2026	05/09/2031	332	255,702	769.32		(34,903)		(23,751)		(23,751)	10,279		873				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2026	05/11/2027	405	3,000,346	7412.84		(137,760)		(146,613)		(146,613)	(26,073)		17,220				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2026	05/11/2028	15	109,786	7412.84		(6,982)		(7,358)		(7,358)	(812)		436				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2026	05/11/2027	49	362,983	7412.84		(3,713)		(3,949)		(3,949)	(700)		464				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2026	05/11/2027	123	220,822	1802.55		(4,814)		(4,580)		(4,580)	(367)		602				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2026	05/12/2027	22	54,713	2505.65		(1,215)		(569)		(569)	494		152				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2026	05/12/2027	47	54,736	1154.71		(1,586)		(1,394)		(1,394)	(6)		198				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2026	05/12/2027	77	842,149	10925.9		(34,902)		(16,309)		(16,309)	14,230		4,363				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2026	05/12/2028	5	58,688	10925.9		(3,697)		(2,212)		(2,212)	1,255		231				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2026	05/12/2031	17	183,238	10925.9		(26,111)		(17,056)		(17,056)	8,402		653				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2026	05/12/2027	754	5,583,916	7400.96		(259,180)		(283,101)		(283,101)	(56,318)		32,398				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2026	05/12/2031	62	455,819	7400.96		(125,831)		(122,637)		(122,637)	48		3,146				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2026	05/12/2027	195	351,846	1803.76		(7,600)		(7,177)		(7,177)	(527)		950				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2026	05/12/2028	48	86,521	1803.76		(2,622)		(2,691)		(2,691)	(233)		164				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/13/2027	617	159,040	257.83		(3,769)		(573)		(573)	2,725		471				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/12/2028	481	123,933	257.83		(4,127)		(1,403)		(1,403)	2,466		258				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/13/2027	38	94,157	2508.57		(2,090)		(944)		(944)	885		261				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/12/2028	63	158,909	2508.57		(4,926)		(3,034)		(3,034)	1,585		308				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/13/2027	43	49,800	1158.09		(1,443)		(1,195)		(1,195)	68		180				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/13/2031	21	236,260	11016.42		(33,667)		(21,238)		(21,238)	11,588		842				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/13/2027	40	439,572	11016.42		(15,473)		(8,417)		(8,417)	5,122		1,934				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/13/2027	52	40,330	774.24		(1,520)		(758)		(758)	573		190				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/13/2027	298	2,217,984	7444.25		(80,257)		(84,009)		(84,009)	(13,784)		10,032				0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/12/2028	61	456,070	7444.25		(34,055)		(34,633)		(34,633)	(2,707)		2,128				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/13/2027	7	50,704	7444.25		(518)		(544)		(544)	(91)		65				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/13/2027	3	11,102	3693.3		(292)		(316)		(316)	(61)		36				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/13/2027	149	267,924	1799.53		(5,787)		(5,837)		(5,837)	(773)		723				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2026	05/12/2028	38	67,580	1799.53		(2,034)		(2,188)		(2,188)	(281)		127				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/14/2027	244	62,994	257.7		(1,493)		(234)		(234)	1,073		187				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/14/2027	30	76,147	2512.24		(1,690)		(729)		(729)	751		211				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/14/2027	45	52,577	1163.02		(1,524)		(1,154)		(1,154)	179		190				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/14/2027	21	235,253	11088.13		(14,892)		(4,797)		(4,797)	8,233		1,861				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/12/2028	42	466,202	11088.13		(41,539)		(20,911)		(20,911)	18,031		2,596				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/12/2028	86	67,770	784.21		(5,943)		(3,190)		(3,190)	2,382		371				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/14/2027	169	132,424	784.21		(3,311)		(1,811)		(1,811)	1,086		414				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/14/2027	408	3,063,766	7501.24		(115,162)		(115,042)		(115,042)	(14,275)		14,395				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/12/2028	6	41,589	7501.24		(6,056)		(5,628)		(5,628)	49		379				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/14/2027	43	325,000	7501.24		(3,309)		(3,404)		(3,404)	(509)		414				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/14/2027	145	260,837	1801.17		(5,686)		(5,555)		(5,555)	(579)		711				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2026	05/12/2028	221	398,770	1801.17		(12,043)		(12,712)		(12,712)	(1,422)		753				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/14/2027	218	55,730	255.98		(1,321)		(276)		(276)	880		165				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/17/2027	276	70,628	255.98		(1,681)		(355)		(355)	1,116		210				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/14/2027	151	377,604	2496.4		(8,383)		(4,465)		(4,465)	2,870		1,048				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/17/2027	424	1,057,635	2496.4		(23,585)		(12,609)		(12,609)	8,029		2,948				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/14/2027	62	72,155	1154.99		(2,085)		(1,835)		(1,835)	(10)		261				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/15/2031	50	547,182	10941.89		(77,973)		(50,662)		(50,662)	25,362		1,949				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/15/2031	205	157,394	769.04		(21,484)		(14,660)		(14,660)	6,287		537				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/14/2027	942	6,978,033	7408.5		(351,558)		(377,141)		(377,141)	(69,527)		43,945				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/17/2027	710	5,257,369	7408.5		(223,932)		(242,803)		(242,803)	(46,863)		27,991				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/15/2028	24	180,922	7408.5		(11,427)		(12,142)		(12,142)	(1,429)		714				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/16/2028	9	67,640	7408.5		(9,914)		(9,867)		(9,867)	(572)		620				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/15/2031	51	379,425	7408.5		(79,873)		(77,235)		(77,235)	641		1,997				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/14/2027	4	30,268	7408.5		(304)		(329)		(329)	(63)		38				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/14/2027	24	89,232	3685.63		(2,726)		(3,081)		(3,081)	(695)		341				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/14/2027	315	566,265	1795.42		(12,231)		(13,131)		(13,131)	(2,429)		1,529				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/17/2027	281	505,272	1795.42		(10,914)		(11,775)		(11,775)	(2,226)		1,364				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/15/2028	69	124,764	1795.42		(3,743)		(4,208)		(4,208)	(699)		234				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/16/2028	68	122,419	1795.42		(3,673)		(4,131)		(4,131)	(688)		230				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2026	05/17/2028	43	76,714	1795.42		(2,301)		(2,591)		(2,591)	(433)		144				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2026	05/18/2027	8	83,368	10909.79		(2,885)		(1,428)		(1,428)	1,096		361				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2026	05/18/2028	4	45,304	10909.79		(4,046)		(2,307)		(2,307)	1,486		253				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2026	05/16/2031	44	480,454	10909.79		(68,417)		(45,055)		(45,055)	21,651		1,710				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2026	05/18/2027	32	345,370	10909.79		(12,157)		(7,316)		(7,316)	3,321		1,520				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2026	05/16/2031	297	228,096	768.6		(31,135)		(21,301)		(21,301)	9,055		778				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2026	05/18/2027	405	2,999,857	7403.05		(149,366)		(162,501)		(162,501)	(31,806)		18,671				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2026	05/18/2028	28	205,000	7403.05		(19,393)		(20,689)		(20,689)	(2,508)		1,212				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2026	05/18/2027	708	1,277,766	1804.41		(28,111)		(26,105)		(26,105)	(1,508)		3,514				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2026	05/19/2027	442	112,723	255.13		(2,672)		(655)		(655)	1,682		334				0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2026	05/19/2027	408	1,015,787	2487.63		(22,550)		(13,606)		(13,606)	6,126		2,819				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2026	05/19/2031	18	199,499	10882.2		(28,429)		(18,926)		(18,926)	8,792		711				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2026	05/19/2027	1,147	8,431,521	7353.61		(380,054)		(429,865)		(429,865)	(97,318)		47,507				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2026	05/19/2028	35	256,173	7353.61		(12,876)		(13,857)		(13,857)	(1,785)		805				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2026	05/19/2027	41	299,000	7353.61		(3,077)		(3,310)		(3,310)	(618)		385				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2026	05/19/2027	167	301,341	1802.09		(6,509)		(6,388)		(6,388)	(692)		814				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2026	05/19/2028	17	30,684	1802.09		(917)		(974)		(974)	(114)		57				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/20/2027	927	237,812	256.47		(5,636)		(1,123)		(1,123)	3,809		705				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/19/2028	273	69,992	256.47		(2,324)		(905)		(905)	1,273		145				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/19/2028	96	240,385	2501.18		(7,428)		(4,893)		(4,893)	2,071		464				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/20/2027	176	203,051	1156.73		(5,868)		(5,059)		(5,059)	76		734				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/20/2027	128	1,406,422	10979.33		(63,307)		(27,478)		(27,478)	27,915		7,913				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/19/2028	8	83,841	10979.33		(7,479)		(4,080)		(4,080)	2,931		467				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/20/2031	249	191,665	770.77		(26,162)		(17,701)		(17,701)	7,807		654				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/20/2027	159	122,379	770.77		(2,937)		(1,908)		(1,908)	662		367				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/20/2027	440	3,268,215	7432.97		(125,034)		(132,490)		(132,490)	(23,086)		15,629				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/20/2031	60	445,942	7432.97		(123,700)		(118,731)		(118,731)	1,877		3,092				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/20/2027	12	87,765	7432.97		(894)		(944)		(944)	(161)		112				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	05/20/2027	157	283,202	1803.67		(6,174)		(5,873)		(5,873)	(471)		772				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/21/2027	70	176,230	2500.65		(3,912)		(2,011)		(2,011)	1,413		489				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/19/2028	50	125,030	2500.65		(3,863)		(2,555)		(2,555)	1,067		241				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/21/2027	123	142,252	1157.85		(4,118)		(3,480)		(3,480)	123		515				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/21/2031	30	332,605	10991.18		(47,396)		(30,265)		(30,265)	15,946		1,185				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/21/2027	37	28,431	772.21		(768)		(398)		(398)	274		96				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/21/2027	15	15,432	1035.01		(1,023)		(820)		(820)	76		128				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/21/2027	471	3,505,098	7445.72		(121,046)		(127,574)		(127,574)	(21,659)		15,131				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/19/2028	7	50,378	7445.72		(7,259)		(7,166)		(7,166)	(360)		454				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/21/2027	19	70,277	3713.52		(2,200)		(2,141)		(2,141)	(216)		275				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/21/2027	95	171,760	1807.91		(3,727)		(3,346)		(3,346)	(85)		466				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2026	05/19/2028	131	237,144	1807.91		(7,209)		(7,122)		(7,122)	(364)		451				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/21/2027	919	235,814	256.73		(5,565)		(1,073)		(1,073)	3,796		696				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/24/2027	694	178,230	256.73		(4,224)		(825)		(825)	2,871		528				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/23/2028	211	54,193	256.73		(1,799)		(689)		(689)	998		112				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/21/2027	515	1,290,583	2504.65		(28,651)		(13,974)		(13,974)	11,095		3,581				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/24/2027	111	279,124	2504.65		(6,224)		(3,049)		(3,049)	2,398		778				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/25/2027	153	383,585	2504.65		(8,554)		(4,202)		(4,202)	3,283		1,069				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/23/2028	71	176,602	2504.65		(5,457)		(3,513)		(3,513)	1,603		341				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/21/2027	24	18,219	774.47		(1,150)		(495)		(495)	511		144				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/21/2027	1,649	12,321,888	7473.47		(600,123)		(621,963)		(621,963)	(96,855)		75,015				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/24/2027	1,032	7,710,567	7473.47		(326,243)		(339,109)		(339,109)	(53,646)		40,780				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/25/2027	714	5,337,870	7473.47		(208,453)		(217,695)		(217,695)	(35,299)		26,057				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/22/2028	21	159,833	7473.47		(8,509)		(8,852)		(8,852)	(875)		532				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/21/2027	49	363,743	7473.47		(3,703)		(3,847)		(3,847)	(607)		463				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/21/2027	48	179,262	3721.38		(5,358)		(4,930)		(4,930)	(243)		670				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/21/2027	348	630,520	1811.55		(13,682)		(11,609)		(11,609)	363		1,710				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/24/2027	258	466,857	1811.55		(10,131)		(8,650)		(8,650)	215		1,266				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/25/2027	295	534,138	1811.55		(11,644)		(9,917)		(9,917)	272		1,456				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/22/2028	88	160,238	1811.55		(4,807)		(4,656)		(4,656)	(149)		300				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/23/2028	246	445,503	1811.55		(13,365)		(12,955)		(12,955)	(425)		835				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2026	05/24/2028	87	157,161	1811.55		(4,715)		(4,574)		(4,574)	(154)		295				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2026	05/26/2027	18	200,554	11132.17		(12,695)		(4,079)		(4,079)	7,030		1,587				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2026	05/26/2028	13	147,458	11132.17		(13,168)		(6,529)		(6,529)	5,816		823				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2026	05/23/2031	26	289,364	11132.17		(41,205)		(24,945)		(24,945)	15,230		1,030				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2026	05/26/2028	87	67,681	780.03		(5,942)		(3,363)		(3,363)	2,208		371				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2026	05/23/2031	258	201,406	780.03		(27,492)		(17,690)		(17,690)	9,115		687				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2026	05/26/2027	789	5,932,141	7519.12		(284,791)		(283,472)		(283,472)	(34,280)		35,599				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2026	05/26/2028	25	190,257	7519.12		(19,863)		(19,090)		(19,090)	(468)		1,241				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2026	05/26/2027	27	202,950	7519.12		(2,082)		(2,101)		(2,101)	(279)		260				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2026	05/26/2027	34	126,965	3718.78		(3,999)		(3,824)		(3,824)	(324)		500				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2026	05/26/2027	879	1,591,163	1809.54		(35,165)		(30,535)		(30,535)	234		4,396				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2027	779	200,549	257.58		(4,753)		(822)		(822)	3,337		594				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/26/2028	232	583,857	2514.41		(18,100)		(10,802)		(10,802)	6,166		1,131				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2027	83	96,931	1164.24		(2,811)		(2,136)		(2,136)	323		351				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2027	27	303,028	11120.92		(13,724)		(4,954)		(4,954)	7,055		1,715				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/26/2028	3	28,718	11120.92		(2,562)		(1,281)		(1,281)	1,120		160				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2031	54	602,770	11120.92		(85,895)		(52,255)		(52,255)	31,492		2,147				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2027	13	146,216	11120.92		(5,147)		(2,579)		(2,579)	1,924		643				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2027	82	64,236	780.1		(3,172)		(1,343)		(1,343)	1,433		397				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2027	87	68,185	780.1		(1,705)		(993)		(993)	499		213				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2027	34	35,700	1047.39		(2,367)		(1,696)		(1,696)	375		296				0001

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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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2027	350	2,630,545	7520.36		(117,484)		(118,617)		(118,617)	(15,818)		14,686				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/26/2028	7	55,433	7520.36		(7,949)		(7,500)		(7,500)	(48)		497				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2031	74	557,726	7520.36		(146,570)		(143,554)		(143,554)	(648)		3,664				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2027	75	565,709	7520.36		(5,799)		(5,852)		(5,852)	(779)		725				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2026	05/27/2027	291	527,546	1811.93		(11,606)		(9,778)		(9,778)	378		1,451				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/28/2027	28	69,418	2517.8		(1,541)		(645)		(645)	704		193				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/28/2027	8	8,981	1167.75		(260)		(186)		(186)	42		33				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/26/2028	10	12,190	1167.75		(475)		(394)		(394)	52		30				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/28/2027	47	523,317	11200		(24,209)		(8,461)		(8,461)	12,722		3,026				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/26/2028	2	26,309	11200		(1,996)		(979)		(979)	892		125				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/28/2031	23	252,415	11200		(35,969)		(21,229)		(21,229)	13,841		899				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/28/2027	6	4,460	785.71		(187)		(81)		(81)	83		23				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/28/2031	167	131,356	785.71		(17,930)		(11,195)		(11,195)	6,287		448				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/28/2027	1	612	785.71		(21)		(12)		(12)	7		3				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/28/2027	336	2,542,066	7563.63		(101,345)		(95,627)		(95,627)	(6,950)		12,668				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/26/2028	23	173,346	7563.63		(9,361)		(9,309)		(9,309)	(533)		585				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/28/2027	6	47,612	7563.63		(492)		(483)		(483)	(52)		61				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	05/28/2027	586	1,061,190	1812.14		(23,665)		(19,645)		(19,645)	1,062		2,958				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/28/2027	755	194,876	258.2		(4,619)		(725)		(725)	3,317		577				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/30/2028	182	46,914	258.2		(1,562)		(529)		(529)	936		98				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/28/2027	244	614,213	2516.33		(13,636)		(5,817)		(5,817)	6,114		1,704				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/30/2028	33	81,979	2516.33		(2,541)		(1,500)		(1,500)	882		159				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/31/2028	4	10,887	2516.33		(338)		(199)		(199)	117		21				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/28/2027	165	192,736	1169.39		(5,576)		(3,868)		(3,868)	1,010		697				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/28/2027	28	313,988	11237.37		(13,313)		(4,661)		(4,661)	6,988		1,664				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/29/2031	29	325,365	11237.37		(46,364)		(26,980)		(26,980)	18,225		1,159				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/29/2031	344	270,795	787.85		(36,991)		(22,816)		(22,816)	13,250		925				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)
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/28/2027	125	98,833	787.85		(1,977)		(1,045)		(1,045)	684		247				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/28/2027	2,207	16,730,829	7580.06		(857,305)		(788,856)		(788,856)	(38,714)		107,163				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/26/2028	24	181,620	7580.06		(16,662)		(15,665)		(15,665)	(44)		1,041				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/30/2028	15	111,412	7580.06		(5,913)		(5,948)		(5,948)	(405)		370				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/28/2027	57	210,641	3715.31		(6,153)		(6,270)		(6,270)	(885)		769				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/28/2027	659	1,191,336	1807.29		(25,852)		(23,751)		(23,751)	(1,131)		3,231				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/31/2028	252	454,861	1807.29		(13,828)		(13,866)		(13,866)	(902)		864				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/29/2026	05/30/2028	337	608,632	1807.29		(18,442)		(18,539)		(18,539)	(1,250)		1,153				0001
S&P 500 Index Option PTPT Put	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/14/2026	05/14/2027	13	99,563	7501.24		(729)		(619)		(619)	18		91				0001
S&P 500 Index Option PTPT Put	Fixed Annuity Hedge	N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2026	05/24/2027	21	155,000	7473.47		(1,113)		(943)		(943)	30		139				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	06/01/2027	83	208,726	2514.01		(4,634)		(2,064)		(2,064)	2,376		193				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	06/01/2028	34	86,705	2514.01		(2,679)		(1,619)		(1,619)	1,004		56				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	05/30/2031	1	14,000	11305.7		(1,994)		(1,131)		(1,131)	846		17				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	06/01/2027	14	11,425	790.45		(480)		(196)		(196)	263		20				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	06/01/2027	30	23,438	790.45		(469)		(241)		(241)	209		20				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	06/01/2027	803	6,099,321	7599.96		(266,833)		(250,201)		(250,201)	5,514		11,118				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	06/01/2028	65	496,607	7599.96		(43,055)		(41,462)		(41,462)	697		897				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	05/30/2031	19	145,843	7599.96		(30,102)		(27,522)		(27,522)	2,329		251				0001
S&P 500 Index Option PTPT Put	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2026	06/01/2027	30	225,892	7599.96		(3,052)		(2,871)		(2,871)	54		127				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	06/01/2027	2	11,731	7599.96		(119)		(117)		(117)	(2)		5				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	06/01/2027	63	233,459	3711.01		(6,689)		(6,948)		(6,948)	(537)		279				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	06/01/2027	201	363,036	1804.63		(8,059)		(7,587)		(7,587)	136		336				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2026	06/01/2028	111	200,765	1804.63		(6,103)		(6,281)		(6,281)	(305)		127				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2027	591	152,427	258.02		(3,613)		(602)		(602)	2,860		151				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2027	74	186,785	2515.44		(4,147)		(1,818)		(1,818)	2,156		173				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2027	71	83,207	1171.87		(2,405)		(1,612)		(1,612)	693		100				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2028	15	170,055	11368.07		(15,186)		(6,475)		(6,475)	8,394		316				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2031	30	345,818	11368.07		(49,279)		(27,299)		(27,299)	21,569		411				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2028	39	30,667	791.84		(2,452)		(1,274)		(1,274)	1,127		51				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2027	615	4,681,199	7609.78		(194,559)		(181,297)		(181,297)	5,156		8,107				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2028	44	334,981	7609.78		(43,744)		(38,245)		(38,245)	4,588		911				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2027	6	43,333	7609.78		(441)		(429)		(429)	(7)		18				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2027	348	628,866	1807.31		(13,835)		(12,653)		(12,653)	605		576				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2026	06/02/2028	62	112,564	1807.31		(3,388)		(3,436)		(3,436)	(118)		71				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/02/2028	78	20,055	257.38		(666)		(244)		(244)	408		14				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/03/2027	55	138,699	2511.79		(3,079)		(1,421)		(1,421)	1,530		128				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/02/2028	35	87,417	2511.79		(2,701)		(1,662)		(1,662)	983		56				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/03/2027	70	81,511	1166.11		(2,356)		(1,761)		(1,761)	497		98				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/03/2027	29	331,840	11324.47		(16,498)		(4,980)		(4,980)	10,831		687				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/02/2028	18	207,790	11324.47		(18,030)		(8,030)		(8,030)	9,624		376				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/03/2031	39	438,926	11324.47		(62,547)		(35,250)		(35,250)	26,776		521				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/03/2027	16	178,417	11324.47		(6,280)		(2,616)		(2,616)	3,402		262				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/02/2028	14	10,714	782.11		(940)		(526)		(526)	394		20				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/03/2031	168	131,012	782.11		(17,896)		(11,404)		(11,404)	6,344		149				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/03/2027	821	6,203,084	7553.68		(254,436)		(247,326)		(247,326)	(3,492)		10,602				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/03/2027	70	526,962	7553.68		(5,364)		(5,362)		(5,362)	(221)		224				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/03/2027	211	381,906	1806.24		(8,402)		(7,822)		(7,822)	230		350				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2026	06/02/2028	43	77,045	1806.24		(2,327)		(2,376)		(2,376)	(97)		48				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/04/2026	06/04/2027	210	1,592,396	7584.31		(69,496)		(62,399)		(62,399)	4,202		2,896				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/04/2026	06/04/2027	154	280,177	1814.46		(6,164)		(5,077)		(5,077)	830		257				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/04/2026	06/04/2027	422	108,837	257.7		(2,579)		(458)		(458)	2,014		107				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/04/2026	06/04/2031	34	376,832	11246.36		(53,699)		(31,200)		(31,200)	22,051		447				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/04/2026	06/04/2027	28	22,400	787.78		(941)		(403)		(403)	499		39				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/04/2026	06/02/2028	95	74,891	787.78		(5,886)		(3,213)		(3,213)	2,551		123				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/04/2027	418	107,052	256.15		(2,526)		(575)		(575)	1,846		105				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/07/2027	233	59,609	256.15		(1,413)		(325)		(325)	1,029		59				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/04/2027	387	969,934	2503.92		(21,533)		(11,028)		(11,028)	9,608		897				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/07/2027	94	234,555	2503.92		(5,231)		(2,688)		(2,688)	2,324		218				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/05/2028	55	137,393	2503.92		(4,245)		(2,782)		(2,782)	1,375		88				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/06/2028	4	9,072	2503.92		(280)		(184)		(184)	91		6				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/04/2027	41	47,004	1149.89		(1,359)		(1,351)		(1,351)	(49)		57				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/05/2031	36	378,972	10434.14		(54,003)		(42,941)		(42,941)	10,613		450				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/04/2027	2	1,667	759.32		(69)		(51)		(51)	15		3				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/04/2027	1,495	11,036,856	7383.74		(564,050)		(611,719)		(611,719)	(71,171)		23,502				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/07/2027	688	5,083,091	7383.74		(246,881)		(266,505)		(266,505)	(29,911)		10,287				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/05/2028	11	78,412	7383.74		(11,756)		(11,873)		(11,873)	(362)		245				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/05/2031	59	438,672	7383.74		(123,118)		(119,854)		(119,854)	2,237		1,026				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/04/2027	12	89,928	7383.74		(920)		(979)		(979)	(97)		38				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/04/2027	42	155,874	3745.31		(4,949)		(4,247)		(4,247)	496		206				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/04/2027	597	1,087,106	1820.55		(24,134)		(17,908)		(17,908)	5,221		1,006				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/07/2027	240	436,459	1820.55		(9,689)		(7,239)		(7,239)	2,047		404				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/05/2028	588	1,071,244	1820.55		(32,459)		(28,815)		(28,815)	2,968		676				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/06/2028	20	36,538	1820.55		(1,107)		(984)		(984)	100		23				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2026	06/07/2028	65	118,371	1820.55		(3,587)		(3,189)		(3,189)	323		75				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2026	06/08/2027	1	11,936	10632.15		(372)		(246)		(246)	111		16				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2026	06/08/2028	17	175,915	10632.15		(11,083)		(7,930)		(7,930)	2,922		231				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2026	06/08/2027	927	6,861,570	7405.73		(307,335)		(333,412)		(333,412)	(38,883)		12,806				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2026	06/08/2028	37	275,037	7405.73		(17,547)		(18,456)		(18,456)	(1,274)		366				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2026	06/08/2027	455	825,177	1814.27		(18,401)		(15,122)		(15,122)	2,513		767				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2026	06/08/2028	176	318,733	1814.27		(9,881)		(9,139)		(9,139)	535		206				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2027	353	90,639	256.47		(2,148)		(475)		(475)	1,584		90				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2027	52	129,596	2499.69		(2,877)		(1,574)		(1,574)	1,183		120				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2027	66	697,872	10507.86		(34,941)		(24,217)		(24,217)	9,268		1,456				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2028	5	53,129	10507.86		(4,744)		(3,587)		(3,587)	1,058		99				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2031	38	402,568	10507.86		(57,366)		(44,379)		(44,379)	12,509		478				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2027	20	209,369	10507.86		(7,370)		(6,072)		(6,072)	990		307				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2027	25	18,926	753.4		(1,196)		(737)		(737)	409		50				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2031	22	16,296	753.4		(2,224)		(1,662)		(1,662)	544		19				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2027	9	7,083	753.4		(170)		(133)		(133)	30		7				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2027	816	6,024,659	7386.65		(287,605)		(316,395)		(316,395)	(40,773)		11,984				0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2028	19	142,470	7386.65		(11,704)		(12,080)		(12,080)	(620)		244				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2027	5	39,000	7386.65		(399)		(423)		(423)	(40)		17				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2027	3	12,265	3765.02		(356)		(263)		(263)	78		15				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2026	06/09/2027	71	129,619	1829.37		(2,865)		(1,874)		(1,874)	871		119				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/10/2027	188	48,186	255.95		(1,142)		(275)		(275)	820		48				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/09/2028	2,475	633,390	255.95		(21,029)		(8,834)		(8,834)	11,756		438				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/10/2027	32	80,517	2489.71		(1,787)		(1,107)		(1,107)	606		74				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/09/2028	554	1,379,418	2489.71		(42,624)		(31,172)		(31,172)	10,564		888				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/10/2027	139	158,349	1142.28		(4,576)		(5,194)		(5,194)	(809)		191				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/09/2028	34	354,816	10348.85		(31,650)		(26,477)		(26,477)	4,513		659				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/10/2031	24	253,413	10348.85		(36,111)		(29,707)		(29,707)	6,104		301				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/09/2028	364	271,882	747.2		(23,844)		(18,394)		(18,394)	4,953		497				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/10/2027	363	2,638,576	7266.99		(111,237)		(128,029)		(128,029)	(21,428)		4,635				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/10/2031	54	388,832	7266.99		(111,000)		(111,615)		(111,615)	(1,540)		925				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/10/2027	478	872,242	1825.73		(19,277)		(13,412)		(13,412)	5,061		803				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	06/09/2028	131	238,697	1825.73		(7,233)		(6,119)		(6,119)	963		151				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2026	06/11/2027	14	35,815	2506.88		(795)		(400)		(400)	362		33				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2026	06/09/2028	18	46,062	2506.88		(1,423)		(916)		(916)	478		30				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2026	06/11/2027	400	460,229	1150.7		(13,301)		(13,184)		(13,184)	(438)		554				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2026	06/11/2027	3	2,580	755.21		(163)		(98)		(98)	58		7				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2026	06/11/2027	300	2,219,816	7394.3		(102,561)		(107,502)		(107,502)	(9,215)		4,273				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2026	06/09/2028	10	75,037	7394.3		(11,000)		(11,316)		(11,316)	(545)		229				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2026	06/11/2027	49	362,742	7394.3		(3,682)		(3,922)		(3,922)	(394)		153				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2026	06/11/2027	2	5,726	3771.36		(174)		(126)		(126)	41		7				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2026	06/11/2027	165	303,054	1832.07		(6,698)		(4,212)		(4,212)	2,206		279				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/11/2026	06/09/2028	26	46,773	1832.07		(1,427)		(1,125)		(1,125)	272		30				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/11/2027	584	150,285	257.43		(3,547)		(685)		(685)	2,714		148				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/11/2027	147	368,670	2508.11		(8,184)		(4,051)		(4,051)	3,793		341				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/14/2027	57	142,342	2508.11		(3,174)		(1,577)		(1,577)	1,465		132				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/12/2028	146	367,004	2508.11		(11,340)		(7,247)		(7,247)	3,857		236				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/13/2028	6	15,191	2508.11		(471)		(300)		(300)	161		10				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/14/2028	58	145,170	2508.11		(4,500)		(2,872)		(2,872)	1,534		94				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/12/2031	19	198,441	10536.98		(28,278)		(21,648)		(21,648)	6,394		236				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/11/2027	1,213	9,017,648	7431.46		(483,007)		(507,340)		(507,340)	(44,459)		20,125				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/14/2027	398	2,957,243	7431.46		(148,587)		(153,868)		(153,868)	(11,472)		6,191				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/12/2028	4	32,428	7431.46		(1,735)		(1,817)		(1,817)	(119)		36				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/13/2028	21	153,958	7431.46		(22,770)		(22,676)		(22,676)	(380)		474				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/11/2027	13	50,851	3782.01		(1,619)		(1,113)		(1,113)	439		67				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/11/2027	674	1,238,971	1837.05		(27,444)		(15,843)		(15,843)	10,458		1,144				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/14/2027	297	546,211	1837.05		(12,126)		(7,043)		(7,043)	4,578		505				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/12/2028	308	565,121	1837.05		(17,197)		(12,947)		(12,947)	3,892		358				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/13/2028	81	148,891	1837.05		(4,535)		(3,415)		(3,415)	1,026		94				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2026	06/14/2028	49	90,062	1837.05		(2,746)		(2,067)		(2,067)	621		57				0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2026	06/15/2027	172	433,687	2518.17		(9,628)		(4,236)		(4,236)	4,991		401				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2026	06/15/2028	114	287,985	2518.17		(8,928)		(5,281)		(5,281)	3,461		186				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2026	06/15/2027	654	4,942,431	7554.29		(232,787)		(228,270)		(228,270)	(5,183)		9,699				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2026	06/13/2031	51	385,463	7554.29		(105,320)		(98,428)		(98,428)	6,015		878				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2026	06/15/2027	4	15,118	3779.88		(446)		(321)		(321)	106		19				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2026	06/15/2027	907	1,664,500	1835.44		(36,952)		(22,109)		(22,109)	13,303		1,540				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2026	06/15/2028	498	914,513	1835.44		(28,167)		(21,363)		(21,363)	6,218		587				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2027	616	159,054	258.16		(3,770)		(664)		(664)	2,949		157				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2028	254	65,623	258.16		(2,185)		(762)		(762)	1,378		46				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2027	65	689,441	10592.28		(35,380)		(22,799)		(22,799)	11,107		1,474				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2028	4	39,550	10592.28		(3,532)		(2,546)		(2,546)	912		74				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2031	80	848,162	10592.28		(120,863)		(90,666)		(90,666)	29,190		1,007				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2027	3	26,932	10592.28		(948)		(737)		(737)	171		40				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2027	34	26,116	762.69		(1,651)		(909)		(909)	673		69				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2028	38	28,750	762.69		(2,524)		(1,706)		(1,706)	766		53				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2031	111	84,951	762.69		(11,604)		(8,244)		(8,244)	3,264		97				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2027	31	23,437	762.69		(469)		(335)		(335)	114		20				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2027	31	31,875	1034.45		(2,113)		(1,789)		(1,789)	236		88				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2027	1,064	7,992,306	7511.35		(378,379)		(384,699)		(384,699)	(22,086)		15,766				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2028	6	47,999	7511.35		(7,061)		(6,680)		(6,680)	234		147				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2027	6	47,951	7511.35		(493)		(496)		(496)	(23)		21				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2026	06/16/2027	465	854,947	1838.57		(18,894)		(10,805)		(10,805)	7,302		787				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/17/2027	77	192,633	2506.68		(4,276)		(2,190)		(2,190)	1,909		178				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/16/2028	144	361,149	2506.68		(11,160)		(7,236)		(7,236)	3,691		232				0001

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)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/17/2027	61	70,265	1152.67		(2,034)		(1,965)		(1,965)	(16)		85				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/17/2027	37	391,933	10557.36		(24,809)		(15,740)		(15,740)	8,035		1,034				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/17/2031	64	678,461	10557.36		(96,681)		(73,524)		(73,524)	22,351		806				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/17/2027	38	403,412	10557.36		(18,234)		(14,542)		(14,542)	2,933		760				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/17/2027	237	1,755,900	7420.1		(84,877)		(87,192)		(87,192)	(5,852)		3,537				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/16/2028	4	25,969	7420.1		(1,078)		(1,132)		(1,132)	(76)		22				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/17/2031	69	514,400	7420.1		(144,109)		(139,031)		(139,031)	3,877		1,201				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/17/2027	13	50,026	3760.32		(1,266)		(968)		(968)	245		53				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/17/2027	562	1,025,734	1825.56		(22,874)		(16,078)		(16,078)	5,843		953				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	06/16/2028	8	15,516	1825.56		(475)		(401)		(401)	64		10				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/17/2027	1,260	324,799	257.76		(7,665)		(1,451)		(1,451)	5,895		319				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/21/2027	1,203	310,060	257.76		(7,348)		(1,414)		(1,414)	5,628		306				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/21/2028	15	3,823	257.76		(127)		(46)		(46)	78		3				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/17/2027	41	104,269	2513.11		(2,315)		(1,093)		(1,093)	1,125		96				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/21/2027	397	998,582	2513.11		(22,268)		(10,583)		(10,583)	10,757		928				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/21/2028	38	96,538	2513.11		(2,983)		(1,851)		(1,851)	1,070		62				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/17/2027	40	45,850	1157.21		(1,324)		(1,188)		(1,188)	81		55				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/16/2028	73	84,890	1157.21		(3,315)		(3,143)		(3,143)	103		69				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/18/2031	35	367,992	10611.38		(52,439)		(39,069)		(39,069)	12,933		437				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/17/2027	110	83,679	761.48		(5,280)		(2,968)		(2,968)	2,092		220				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/17/2027	312	237,709	761.48		(5,943)		(4,304)		(4,304)	1,392		248				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/17/2027	1,060	7,948,468	7500.58		(362,437)		(357,949)		(357,949)	(10,613)		15,102				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/21/2027	944	7,084,006	7500.58		(298,213)		(300,983)		(300,983)	(15,196)		12,426				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/16/2028	96	719,666	7500.58		(51,543)		(51,707)		(51,707)	(1,237)		1,074				0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/17/2027	5	34,230	7500.58		(353)		(355)		(355)	(17)		15				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/17/2027	75	282,348	3759.84		(8,863)		(7,030)		(7,030)	1,464		369				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/17/2027	350	639,114	1825.13		(14,188)		(10,087)		(10,087)	3,511		591				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/21/2027	869	1,586,382	1825.13		(35,059)		(25,266)		(25,266)	8,332		1,461				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/16/2028	18	32,736	1825.13		(1,018)		(849)		(849)	148		21				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/18/2026	06/21/2028	323	589,424	1825.13		(18,331)		(15,356)		(15,356)	2,593		382				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2026	06/22/2027	230	576,357	2506.62		(12,795)		(6,641)		(6,641)	5,621		533				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2026	06/22/2028	138	345,930	2506.62		(10,689)		(6,973)		(6,973)	3,494		223				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2026	06/22/2027	3	30,000	10601.18		(936)		(640)		(640)	257		39				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2026	06/20/2031	19	201,246	10601.18		(28,657)		(21,460)		(21,460)	6,958		239				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2026	06/22/2027	746	5,575,538	7472.79		(253,941)		(260,085)		(260,085)	(16,724)		10,581				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2026	06/22/2027	178	323,680	1823.01		(7,218)		(5,340)		(5,340)	1,577		301				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2026	06/22/2028	76	139,082	1823.01		(4,353)		(3,703)		(3,703)	559		91				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2027	593	152,378	256.86		(3,596)		(805)		(805)	2,642		150				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2027	27	66,907	2499.38		(1,485)		(844)		(844)	579		62				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2027	89	101,966	1148.92		(2,948)		(3,058)		(3,058)	(233)		123				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2027	17	179,923	10486.97		(11,389)		(7,841)		(7,841)	3,074		475				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2028	1	7,467	10486.97		(667)		(517)		(517)	136		14				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2031	49	517,498	10486.97		(73,744)		(57,700)		(57,700)	15,429		615				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2027	10	108,911	10486.97		(3,834)		(3,200)		(3,200)	474		160				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2027	104	78,132	748.97		(4,938)		(3,334)		(3,334)	1,398		206				0001

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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2031	228	170,961	748.97		(23,353)		(17,902)		(17,902)	5,257		195				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2027	606	4,466,780	7365.46		(211,572)		(235,513)		(235,513)	(32,757)		8,815				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2028	81	595,341	7365.46		(37,983)		(40,426)		(40,426)	(3,234)		791				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2027	7	51,069	7365.46		(516)		(555)		(555)	(61)		21				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2026	06/23/2027	313	572,667	1827.86		(12,828)		(8,777)		(8,777)	3,516		534				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/24/2027	4	988	257.88		(23)		(4)		(4)	18		1				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/24/2027	16	40,491	2507.14		(899)		(466)		(466)	396		37				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/23/2028	37	93,344	2507.14		(2,884)		(1,876)		(1,876)	948		60				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/24/2027	13	134,592	10477.32		(5,572)		(4,202)		(4,202)	1,138		232				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/24/2027	34	34,744	1015.57		(2,304)		(2,342)		(2,342)	(134)		96				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/24/2027	520	3,826,618	7358.22		(157,124)		(170,563)		(170,563)	(19,986)		6,547				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/23/2028	8	55,820	7358.22		(3,006)		(3,192)		(3,192)	(249)		63				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/24/2031	22	161,697	7358.22		(33,305)		(32,667)		(32,667)	360		278				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/24/2027	13	98,974	7358.22		(988)		(1,078)		(1,078)	(131)		41				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/24/2027	329	603,902	1835.46		(13,407)		(8,211)		(8,211)	4,637		559				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	06/23/2028	97	177,143	1835.46		(5,456)		(4,168)		(4,168)	1,174		114				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2026	06/23/2028	481	124,216	258.07		(4,124)		(1,470)		(1,470)	2,568		86				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2026	06/25/2027	3	3,978	1148.38		(115)		(121)		(121)	(10)		5				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2026	06/23/2028	109	125,134	1148.38		(4,868)		(5,129)		(5,129)	(362)		101				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2026	06/25/2027	85	894,758	10501.53		(33,343)		(24,634)		(24,634)	7,320		1,389				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2026	06/25/2027	26	19,110	747.92		(803)		(583)		(583)	186		33				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2026	06/25/2027	392	2,885,775	7357.49		(107,077)		(117,152)		(117,152)	(14,536)		4,462				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2026	06/23/2028	50	367,340	7357.49		(23,915)		(25,294)		(25,294)	(1,876)		498				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2026	06/25/2027	74	281,868	3794.75		(8,992)		(6,047)		(6,047)	2,570		375				0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2026	06/25/2027	501	922,853	1840.74		(20,487)		(11,529)		(11,529)	8,105		854				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/25/2026	06/23/2028	92	168,787	1840.74		(5,131)		(3,763)		(3,763)	1,262		107				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/25/2027	117	30,167	258.45		(712)		(126)		(126)	556		30				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/28/2027	331	85,599	258.45		(2,029)		(364)		(364)	1,581		85				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/25/2027	316	792,416	2509.62		(17,592)		(8,866)		(8,866)	7,993		733				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/28/2027	53	132,113	2509.62		(2,933)		(1,490)		(1,490)	1,321		122				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/27/2028	139	349,083	2509.62		(10,822)		(6,911)		(6,911)	3,685		225				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/28/2028	34	84,663	2509.62		(2,625)		(1,678)		(1,678)	892		55				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/25/2027	96	110,027	1144.09		(3,169)		(3,572)		(3,572)	(535)		132				0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/26/2028	124	141,643	1144.09		(5,524)		(6,090)		(6,090)	(681)		115				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/25/2027	17	174,319	10458.16		(11,017)		(7,842)		(7,842)	2,716		459				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/26/2028	29	298,383	10458.16		(25,873)		(20,497)		(20,497)	4,837		539				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/26/2031	15	152,084	10458.16		(21,672)		(17,157)		(17,157)	4,334		181				0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/25/2027	19	199,439	10458.16		(8,017)		(6,822)		(6,822)	861		334				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/25/2027	315	235,747	747.67		(4,715)		(3,902)		(3,902)	616		196				0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/26/2028	8	7,907	1007.26		(734)		(790)		(790)	(71)		15				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/25/2027	1,001	7,363,365	7354.02		(370,269)		(412,259)		(412,259)	(57,418)		15,428				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/28/2027	665	4,891,827	7354.02		(226,198)		(252,278)		(252,278)	(35,504)		9,425				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/26/2028	47	342,708	7354.02		(25,461)		(27,067)		(27,067)	(2,137)		530				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/28/2028	4	26,665	7354.02		(1,435)		(1,526)		(1,526)	(121)		30				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/25/2027	15	58,144	3814.74		(1,629)		(914)		(914)	647		68				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/28/2027	7	26,757	3814.74		(912)		(542)		(542)	332		38				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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/25/2027	761	1,408,566	1850.24		(31,552)		(14,964)		(14,964)	15,273		1,315				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/28/2027	547	1,012,026	1850.24		(22,568)		(10,851)		(10,851)	10,776		940				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/27/2028	284	526,132	1850.24		(16,363)		(10,665)		(10,665)	5,357		341				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2026	06/28/2028	410	759,329	1850.24		(23,311)		(15,408)		(15,408)	7,418		486				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2026	06/29/2027	805	2,023,712	2515.37		(44,926)		(21,304)		(21,304)	21,750		1,872				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2026	06/29/2028	109	274,998	2515.37		(8,497)		(5,223)		(5,223)	3,098		177				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2026	06/27/2031	26	273,372	10546.22		(38,928)		(29,824)		(29,824)	8,780		324				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2026	06/29/2028	9	7,115	755.84		(625)		(453)		(453)	158		13				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2026	06/27/2031	332	250,872	755.84		(34,244)		(25,323)		(25,323)	8,636		285				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2026	06/29/2027	1,275	9,486,030	7440.43		(378,130)		(405,408)		(405,408)	(43,033)		15,755				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2026	06/29/2027	15	56,257	3813.92		(1,778)		(1,086)		(1,086)	617		74				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2026	06/29/2027	530	979,420	1849.26		(21,841)		(10,713)		(10,713)	10,218		910				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2026	06/29/2028	69	127,763	1849.26		(3,986)		(2,622)		(2,622)	1,281		83				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2027	828	213,341	257.61		(5,035)		(1,040)		(1,040)	3,785		210				0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2027	55	137,989	2517.21		(3,063)		(1,423)		(1,423)	1,512		128				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2028	13	140,100	10602.93		(12,035)		(8,772)		(8,772)	3,011		251				0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2031	71	757,935	10602.93		(108,006)		(80,969)		(80,969)	26,137		900				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2027	32	24,297	761.76		(1,536)		(886)		(886)	586		64				0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2028	158	120,000	761.76		(10,164)		(7,030)		(7,030)	2,922		212				0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2027	230	175,287	761.76		(6,135)		(4,438)		(4,438)	1,441		256				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2027	828	6,208,816	7499.36		(286,881)		(296,988)		(296,988)	(22,060)		11,953				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2028	29	214,879	7499.36		(20,681)		(20,236)		(20,236)	13		431				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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2031	27	198,842	7499.36		(54,781)		(52,256)		(52,256)	2,069		457				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2027	31	231,208	7499.36		(2,368)		(2,395)		(2,395)	(126)		99				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2027	236	435,399	1846.5		(9,709)		(5,007)		(5,007)	4,298		405				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2026	06/30/2028	38	69,844	1846.5		(2,137)		(1,477)		(1,477)	616		45				0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	07/01/2027	11	2,802	257.06		(66)		(15)		(15)	51						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	06/30/2028	50	12,774	257.06		(424)		(167)		(167)	257						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	07/01/2027	46	116,117	2512.5		(2,578)		(1,273)		(1,273)	1,304						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	07/01/2027	19	200,654	10528.88		(12,701)		(8,541)		(8,541)	4,161						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	07/01/2031	78	824,060	10528.88		(117,428)		(90,587)		(90,587)	26,841						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	07/01/2027	31	329,060	10528.88		(11,583)		(9,400)		(9,400)	2,183						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	07/01/2027	596	4,460,229	7483.23		(188,883)		(194,125)		(194,125)	(5,241)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	06/30/2028	33	243,338	7483.23		(15,469)		(15,906)		(15,906)	(437)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	07/01/2027	39	289,817	7483.23		(2,965)		(3,019)		(3,019)	(54)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	07/01/2027	657	1,216,961	1851.88		(26,895)		(12,801)		(12,801)	14,094						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2026	06/30/2028	900	1,667,180	1851.88		(50,516)		(33,320)		(33,320)	17,196						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/02/2027	2,002	14,982,239	7483.24		(771,414)		(794,775)		(794,775)	(23,362)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	06/30/2028	14	102,091	7483.24		(14,387)		(14,239)		(14,239)	148						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/05/2028	43	321,609	7483.24		(44,596)		(44,160)		(44,160)	436						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/02/2027	59	438,884	7483.24		(4,551)		(4,571)		(4,571)	(20)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/02/2027	77	297,722	3851.45		(9,407)		(4,427)		(4,427)	4,981						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/02/2027	409	763,127	1866.88		(16,865)		(6,163)		(6,163)	10,702						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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	06/30/2028	112	208,410	1866.88		(6,482)		(3,543)		(3,543)	2,938						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/03/2028	89	166,196	1866.88		(5,169)		(2,836)		(2,836)	2,333						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/05/2028	15	28,144	1866.88		(875)		(481)		(481)	394						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/02/2027	743	191,214	257.33		(4,532)		(982)		(982)	3,550						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/03/2028	288	74,150	257.33		(2,462)		(950)		(950)	1,512						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/02/2027	208	523,729	2516.41		(11,627)		(5,486)		(5,486)	6,140						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/05/2028	90	226,574	2516.41		(7,024)		(4,294)		(4,294)	2,730						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/02/2027	213	246,582	1156.53		(7,129)		(6,617)		(6,617)	512						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/02/2026	07/02/2027	16	170,418	10444.32		(7,703)		(5,978)		(5,978)	1,725						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2026	07/06/2027	78	196,165	2518.94		(4,355)		(2,013)		(2,013)	2,342						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2026	07/06/2027	29	306,131	10513.18		(12,981)		(9,580)		(9,580)	3,402						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2026	07/06/2027	106	80,896	764.99		(5,113)		(2,863)		(2,863)	2,250						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2026	07/03/2031	51	39,292	764.99		(5,363)		(3,778)		(3,778)	1,586						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2026	07/06/2027	1,263	9,523,430	7537.43		(498,167)		(503,464)		(503,464)	(5,297)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2026	07/06/2027	33	128,301	3840.89		(4,103)		(2,145)		(2,145)	1,958						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2026	07/06/2027	178	332,064	1860.97		(7,272)		(3,026)		(3,026)	4,246						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2026	07/06/2028	75	139,161	1860.97		(4,217)		(2,541)		(2,541)	1,676						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2027	483	123,939	256.37		(2,937)		(748)		(748)	2,189						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2027	199	500,647	2512.32		(11,114)		(5,587)		(5,587)	5,527						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2027	10	103,698	10414.45		(6,564)		(4,974)		(4,974)	1,590						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2031	164	1,705,132	10414.45		(242,981)		(196,100)		(196,100)	46,881						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2027	13	132,425	10414.45		(4,661)		(4,068)		(4,068)	593						0001

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S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2027	172	130,858	761.01		(8,270)		(4,898)		(4,898)	3,372						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2031	55	41,697	761.01		(5,696)		(4,100)		(4,100)	1,596						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2027	154	117,195	761.01		(2,930)		(2,137)		(2,137)	793						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2027	806	6,051,094	7503.85		(281,166)		(290,213)		(290,213)	(9,047)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2028	15	115,551	7503.85		(6,768)		(6,923)		(6,923)	(155)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2031	24	181,141	7503.85		(37,377)		(35,230)		(35,230)	2,147						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2027	2	9,492	3846.69		(283)		(144)		(144)	139						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2026	07/07/2027	952	1,773,963	1863.59		(38,850)		(15,481)		(15,481)	23,369						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2026	07/07/2028	5	1,404	255.86		(46)		(20)		(20)	26						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2026	07/08/2027	36	90,515	2504.94		(2,009)		(1,107)		(1,107)	903						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2026	07/07/2028		1,180	2504.94		(36)		(24)		(24)	12						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2026	07/08/2027	1	12,500	10431.6		(791)		(591)		(591)	200						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2026	07/08/2027	513	3,839,378	7482.71		(144,717)		(151,192)		(151,192)	(6,475)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2026	07/07/2028	1	7,119	7482.71		(1,052)		(1,033)		(1,033)	19						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2026	07/08/2027	6	21,615	3825.05		(540)		(298)		(298)	242						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2026	07/08/2027	280	519,006	1852.91		(11,302)		(5,479)		(5,479)	5,822						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/09/2026	07/07/2028	60	151,290	2511.97		(4,675)		(2,970)		(2,970)	1,705						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/09/2026	07/07/2028	59	622,803	10504.88		(55,492)		(43,079)		(43,079)	12,412						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/09/2026	07/09/2031	47	496,506	10504.88		(70,752)		(55,187)		(55,187)	15,565						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/09/2026	07/09/2027	371	283,820	765.58		(7,095)		(4,951)		(4,951)	2,145						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/09/2026	07/09/2027	393	2,965,098	7543.64		(129,341)		(127,428)		(127,428)	1,913						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/09/2026	07/09/2031	33	249,713	7543.64		(67,023)		(64,644)		(64,644)	2,379						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/09/2026	07/09/2027	34	254,082	7543.64		(2,592)		(2,583)		(2,583)	9						0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/09/2026	07/09/2027	192	355,021	1849.53		(7,810)		(3,981)		(3,981)	3,829						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/09/2026	07/07/2028	134	248,320	1849.53		(7,574)		(5,124)		(5,124)	2,450						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/09/2027	920	6,972,962	7575.39		(353,565)		(343,090)		(343,090)	10,475						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/12/2027	391	2,964,838	7575.39		(114,196)		(111,757)		(111,757)	2,440						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/10/2028	86	648,280	7575.39		(63,435)		(60,607)		(60,607)	2,828						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/09/2027	27	103,027	3830.42		(3,245)		(1,878)		(1,878)	1,367						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/12/2027	14	55,469	3830.42		(1,681)		(968)		(968)	713						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/09/2027	373	691,836	1855.13		(15,013)		(7,052)		(7,052)	7,961						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/12/2027	292	540,957	1855.13		(11,739)		(5,565)		(5,565)	6,174						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/10/2028	23	42,632	1855.13		(1,309)		(832)		(832)	477						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/11/2028	81	150,108	1855.13		(4,608)		(2,933)		(2,933)	1,675						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/12/2028	1	2,031	1855.13		(63)		(40)		(40)	23						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/09/2027	453	115,964	256.23		(2,737)		(720)		(720)	2,017						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/10/2028	202	51,799	256.23		(1,720)		(735)		(735)	984						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/09/2027	89	224,286	2511.89		(4,957)		(2,529)		(2,529)	2,428						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/12/2027	37	92,728	2511.89		(2,059)		(1,053)		(1,053)	1,005						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/10/2028	86	215,798	2511.89		(6,668)		(4,250)		(4,250)	2,418						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/12/2028	1	1,455	2511.89		(45)		(29)		(29)	16						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/09/2027	87	101,703	1162.95		(2,937)		(2,480)		(2,480)	458						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/12/2027	138	161,048	1162.95		(4,667)		(3,946)		(3,946)	722						0001

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Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/09/2027	9	98,859	10522.5		(6,248)		(4,303)		(4,303)	1,945						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/09/2027	71	54,881	769.78		(3,463)		(1,833)		(1,833)	1,630						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/10/2031	174	134,132	769.78		(18,309)		(12,582)		(12,582)	5,727						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	07/09/2027	52	39,925	769.78		(998)		(668)		(668)	331						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2026	07/13/2027	341	854,404	2505.3		(18,968)		(10,520)		(10,520)	8,447						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2026	07/13/2028	19	193,000	10380.98		(12,632)		(10,443)		(10,443)	2,189						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2026	07/11/2031	40	413,367	10380.98		(58,863)		(48,194)		(48,194)	10,669						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2026	07/13/2027	463	3,475,991	7515.34		(167,991)		(171,676)		(171,676)	(3,685)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2026	07/11/2031	66	499,419	7515.34		(142,035)		(130,890)		(130,890)	11,144						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2026	07/13/2027	193	358,004	1856.97		(7,769)		(3,579)		(3,579)	4,190						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	739	189,139	255.79		(4,464)		(1,274)		(1,274)	3,190						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2028	403	103,066	255.79		(3,422)		(1,526)		(1,526)	1,896						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	106	265,750	2507.48		(5,900)		(3,196)		(3,196)	2,703						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	45	52,250	1160.43		(1,510)		(1,339)		(1,339)	171						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	20	205,385	10464.23		(7,756)		(5,869)		(5,869)	1,887						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2028	17	181,958	10464.23		(15,777)		(12,611)		(12,611)	3,166						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2031	28	291,017	10464.23		(41,470)		(32,890)		(32,890)	8,579						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	5	52,478	10464.23		(1,847)		(1,561)		(1,561)	286						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	225	171,937	764.7		(5,519)		(3,340)		(3,340)	2,179						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	78	59,904	764.7		(2,486)		(1,751)		(1,751)	735						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	26	26,758	1037.9		(1,774)		(1,527)		(1,527)	247						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	619	4,667,382	7543.59		(195,111)		(196,668)		(196,668)	(1,557)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2028	5	40,481	7543.59		(5,999)		(5,652)		(5,652)	347						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	18	138,666	7543.59		(1,420)		(1,409)		(1,409)	11						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2027	273	504,337	1849.19		(11,095)		(5,769)		(5,769)	5,326						0001

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2026	07/14/2028	48	88,842	1849.19		(2,710)		(1,853)		(1,853)	857						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/15/2027	349	89,427	256.3		(2,119)		(563)		(563)	1,556						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/15/2027	82	206,967	2513.92		(4,595)		(2,311)		(2,311)	2,284						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/14/2028	108	271,635	2513.92		(8,394)		(5,289)		(5,289)	3,104						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/15/2031	21	217,589	10439.93		(31,006)		(24,826)		(24,826)	6,180						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/15/2027	1	12,433	10439.93		(453)		(389)		(389)	64						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/15/2027	11	8,762	769.43		(307)		(206)		(206)	101						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/15/2027	622	4,712,004	7572.4		(218,726)		(206,353)		(206,353)	12,374						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/14/2028	23	170,577	7572.4		(16,375)		(16,076)		(16,076)	300						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/15/2027	6	43,776	7572.4		(440)		(440)		(440)	1						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/15/2027	49	185,800	3812.16		(5,593)		(3,711)		(3,711)	1,882						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/15/2027	424	782,178	1845.34		(16,895)		(9,561)		(9,561)	7,334						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2026	07/14/2028	131	241,737	1845.34		(7,349)		(5,246)		(5,246)	2,103						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/16/2027	343	87,831	256.04		(2,082)		(576)		(576)	1,506						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/16/2027	35	88,253	2514.42		(1,959)		(982)		(982)	977						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/14/2028	94	237,121	2514.42		(7,327)		(4,600)		(4,600)	2,727						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/14/2028	20	206,508	10338.28		(18,400)		(15,904)		(15,904)	2,496						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/16/2031	13	138,603	10338.28		(19,751)		(16,443)		(16,443)	3,308						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/16/2027	6	64,655	10338.28		(2,353)		(2,151)		(2,151)	202						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/16/2027	99	75,134	762.6		(3,870)		(2,352)		(2,352)	1,518						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/16/2027	123	93,750	762.6		(2,344)		(1,685)		(1,685)	659						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/16/2027	378	2,846,135	7533.77		(116,527)		(115,952)		(115,952)	575						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/14/2028	9	71,467	7533.77		(3,831)		(3,874)		(3,874)	(43)						0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/16/2027	654	1,218,301	1861.66		(26,193)		(11,336)		(11,336)	14,858						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/16/2026	07/14/2028	194	361,670	1861.66		(10,778)		(6,615)		(6,615)	4,163						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/16/2027	395	101,162	256.14		(2,387)		(654)		(654)	1,733						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/19/2027	864	221,204	256.14		(5,243)		(1,447)		(1,447)	3,795						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/17/2028	570	145,904	256.14		(4,844)		(2,106)		(2,106)	2,738						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/19/2028	71	18,147	256.14		(604)		(263)		(263)	342						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/16/2027	158	397,215	2508		(8,818)		(4,770)		(4,770)	4,048						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/19/2027	401	1,006,902	2508		(22,353)		(12,176)		(12,176)	10,177						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/18/2028	20	50,079	2508		(1,547)		(1,022)		(1,022)	525						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/19/2028	143	359,329	2508		(11,139)		(7,343)		(7,343)	3,797						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/16/2027	235	271,221	1153.14		(7,836)		(7,842)		(7,842)	(6)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/19/2027	140	161,109	1153.14		(4,672)		(4,677)		(4,677)	(5)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/16/2027	14	146,201	10245.7		(9,240)		(8,327)		(8,327)	913						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/17/2031	7	70,752	10245.7		(10,082)		(8,760)		(8,760)	1,322						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/16/2027	2	19,522	10245.7		(711)		(686)		(686)	25						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/17/2031	141	105,488	750.2		(14,399)		(11,017)		(11,017)	3,382						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/16/2027	1,486	11,083,682	7457.69		(568,174)		(597,649)		(597,649)	(29,474)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/19/2027	429	3,196,026	7457.69		(156,272)		(163,188)		(163,188)	(6,917)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/17/2028	11	81,918	7457.69		(10,447)		(10,605)		(10,605)	(158)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/16/2027	4	29,188	7457.69		(304)		(306)		(306)	(2)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/16/2027	31	120,106	3837.27		(3,865)		(2,210)		(2,210)	1,655						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/16/2027	300	557,623	1857.11		(12,045)		(5,613)		(5,613)	6,432						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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/19/2027	328	609,859	1857.11		(13,173)		(6,195)		(6,195)	6,978						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2026	07/18/2028	81	149,546	1857.11		(4,591)		(2,883)		(2,883)	1,708						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2026	07/20/2027	156	389,932	2501.14		(8,656)		(5,117)		(5,117)	3,539						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2026	07/20/2028	139	346,497	2501.14		(10,707)		(7,450)		(7,450)	3,257						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2026	07/20/2028	113	130,070	1151.74		(5,074)		(5,215)		(5,215)	(141)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2026	07/20/2027	42	429,000	10247.45		(13,385)		(12,082)		(12,082)	1,302						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2026	07/20/2028	11	111,742	10247.45		(9,979)		(9,171)		(9,171)	808						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2026	07/20/2027	314	2,339,747	7443.28		(97,758)		(104,770)		(104,770)	(7,012)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2026	07/20/2027	512	947,927	1851.93		(20,286)		(10,537)		(10,537)	9,748						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2026	07/21/2027	214	54,687	255.14		(1,291)		(413)		(413)	878						0001
SG Global Sentiment Index Put	Fixed Annuity Hedge	N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2026	07/21/2027	443	141,750	319.73		(1,262)		(2,381)		(2,381)	(1,119)						0001
UBS Tech Edge Index Put	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/21/2026	07/21/2027	544	141,750	260.75		(964)		(1,600)		(1,600)	(636)						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2026	07/21/2027	15	17,150	1157.14		(496)		(468)		(468)	27						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2026	07/21/2027	82	847,983	10332.97		(37,836)		(32,476)		(32,476)	5,360						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2026	07/21/2027	191	144,562	756.39		(6,346)		(4,292)		(4,292)	2,054						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2026	07/21/2027	429	3,222,195	7509.2		(143,482)		(146,656)		(146,656)	(3,174)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2026	07/21/2027	1	2,872	3824.14		(84)		(52)		(52)	33						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2026	07/21/2027	359	663,321	1849.99		(14,195)		(7,635)		(7,635)	6,560						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2026	07/21/2028	47	86,323	1849.99		(2,659)		(1,798)		(1,798)	861						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2026	07/22/2027	64	16,243	254.63		(383)		(132)		(132)	252						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2026	07/21/2028	727	185,160	254.63		(6,129)		(3,040)		(3,040)	3,089						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2026	07/21/2028	218	543,907	2497.11		(16,752)		(12,050)		(12,050)	4,702						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2026	07/22/2027	81	93,658	1156.08		(2,706)		(2,606)		(2,606)	100						0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/22/2026	. 07/21/2028	20	 210,843	.....10308.33	.....	..... (18,807)	.....	..... (16,614)	.....	..... (16,614)	 2,193	.....	.....	.....	.....	.....	0001 .....
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/22/2026	. 07/22/2031	 105	1,079,525	.....10308.33	.....	..... (153,832)	.....	..... (129,702)	.....	..... (129,702)	24,130	.....	.....	.....	.....	.....	0001 .....
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/22/2026	. 07/22/2027	 132	 99,674	..... 754.65	.....	..... (3,519)	.....	..... (2,406)	.....	..... (2,406)	 1,112	.....	.....	.....	.....	.....	0001 .....
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/22/2026	. 07/22/2031	 500	 377,012	..... 754.65	.....	.....(51,500)	.....	.....(38,469)	.....	.....(38,469)	13,031	.....	.....	.....	.....	.....	0001 .....
S&P 500 Index Option PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/22/2026	. 07/22/2027	 311	2,333,952	.....7498.96	.....	.....(83,152)	.....	.....(85,097)	.....	.....(85,097)	.....(1,945)	.....	.....	.....	.....	.....	0001 .....
S&P 500 Index Option PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/22/2026	. 07/21/2028	34	 254,943	.....7498.96	.....	.....(38,254)	.....	.....(37,027)	.....	.....(37,027)	 1,227	.....	.....	.....	.....	.....	0001 .....
S&P 500 Index Option PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/22/2026	. 07/22/2031	86	 644,718	.....7498.96	.....	..... (182,275)	.....	..... (170,758)	.....	..... (170,758)	11,516	.....	.....	.....	.....	.....	0001 .....
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/22/2026	. 07/22/2027	 270	 499,755	.....1850.84	.....	.....(10,695)	.....	.....(5,688)	.....	.....(5,688)	 5,007	.....	.....	.....	.....	.....	0001 .....
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/22/2026	. 07/21/2028	99	 183,589	.....1850.84	.....	.....(5,581)	.....	.....(3,791)	.....	.....(3,791)	 1,790	.....	.....	.....	.....	.....	0001 .....
Franklin Global Trends Index PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2027	1,169	 296,666	..... 253.77	.....	.....(7,001)	.....	.....(2,698)	.....	.....(2,698)	 4,303	.....	.....	.....	.....	.....	0001 .....
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2027	 151	 375,896	.....2486.72	.....	.....(8,307)	.....	.....(5,832)	.....	.....(5,832)	 2,475	.....	.....	.....	.....	.....	0001 .....
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/21/2028	222	 551,189	.....2486.72	.....	..... (16,977)	.....	.....(13,150)	.....	.....(13,150)	 3,827	.....	.....	.....	.....	.....	0001 .....
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2027	27	 31,286	.....1147.14	.....	..... (904)	.....	.....(1,002)	.....	.....(1,002)	.....(98)	.....	.....	.....	.....	.....	0001 .....
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/21/2028	 356	 408,514	.....1147.14	.....	.....(15,883)	.....	.....(17,215)	.....	.....(17,215)	.....(1,332)	.....	.....	.....	.....	.....	0001 .....
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2031	95	 973,469	.....10212.31	.....	..... (138,719)	.....	..... (123,105)	.....	..... (123,105)	15,614	.....	.....	.....	.....	.....	0001 .....
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2027	27	 19,750	..... 740.18	.....	.....(1,248)	.....	..... (998)	.....	..... (998)	250	.....	.....	.....	.....	.....	0001 .....
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2027	 154	 114,255	..... 740.18	.....	.....(2,285)	.....	.....(2,011)	.....	.....(2,011)	274	.....	.....	.....	.....	.....	0001 .....
S&P 500 Index Option PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2027	 618	4,581,232	..... 7408.3	.....	..... (213,875)	.....	..... (229,304)	.....	..... (229,304)	.....(15,428)	.....	.....	.....	.....	.....	0001 .....
S&P 500 Index Option PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2031	59	 437,351	..... 7408.3	.....	..... (124,833)	.....	..... (120,229)	.....	..... (120,229)	 4,604	.....	.....	.....	.....	.....	0001 .....
S&P 500 Index Option CLQ	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2027	 1	 5,695	..... 7408.3	.....	..... (157)	.....	..... (213)	.....	..... (213)	.....(56)	.....	.....	.....	.....	.....	0001 .....
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2027	35	 133,829	.....3823.06	.....	.....(4,269)	.....	.....(2,652)	.....	.....(2,652)	 1,617	.....	.....	.....	.....	.....	0001 .....
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/23/2027	 301	 556,265	.....1849.08	.....	.....(12,045)	.....	.....(6,535)	.....	.....(6,535)	 5,510	.....	.....	.....	.....	.....	0001 .....
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/23/2026	. 07/21/2028	60	 111,642	.....1849.08	.....	.....(3,347)	.....	.....(2,348)	.....	.....(2,348)	999	.....	.....	.....	.....	.....	0001 .....
Franklin Global Trends Index PTPT	Fixed Annuity Hedge .	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	. 07/24/2026	. 07/23/2027	 389	 98,867	..... 254.17	.....	.....(2,333)	.....	..... (854)	.....	..... (854)	 1,479	.....	.....	.....	.....	.....	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)
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/26/2027	913	231,982	254.17		(5,498)		(2,023)		(2,023)	3,475						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/24/2028	540	137,175	254.17		(4,540)		(2,345)		(2,345)	2,196						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/26/2028	177	44,947	254.17		(1,488)		(770)		(770)	718						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/23/2027	596	1,485,210	2492.9		(32,823)		(21,525)		(21,525)	11,298						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/26/2027	122	302,934	2492.9		(6,725)		(4,416)		(4,416)	2,309						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/24/2028	45	112,320	2492.9		(3,459)		(2,571)		(2,571)	889						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/25/2028	15	37,330	2492.9		(1,150)		(855)		(855)	295						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/23/2027	28	32,061	1147.78		(925)		(1,017)		(1,017)	(92)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/23/2027	79	803,086	10177.88		(38,809)		(37,935)		(37,935)	873						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/24/2028	4	43,085	10177.88		(3,848)		(3,733)		(3,733)	114						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/24/2031	18	180,203	10177.88		(25,679)		(23,262)		(23,262)	2,417						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/23/2027	1	13,826	10177.88		(503)		(504)		(504)	(1)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/23/2027	628	465,111	740.65		(21,256)		(17,084)		(17,084)	4,172						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/24/2028	39	29,013	740.65		(2,547)		(2,146)		(2,146)	402						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/24/2031	24	18,050	740.65		(2,466)		(1,987)		(1,987)	478						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/23/2027	1,420	10,522,200	7411.98		(516,303)		(559,305)		(559,305)	(43,003)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/26/2027	1,009	7,481,825	7411.98		(374,614)		(406,225)		(406,225)	(31,611)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/24/2028	42	311,579	7411.98		(31,420)		(32,608)		(32,608)	(1,187)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/26/2028	1	4,819	7411.98		(261)		(271)		(271)	(10)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/23/2027	7	49,913	7411.98		(517)		(530)		(530)	(13)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/23/2027	7	25,653	3838.61		(877)		(505)		(505)	373						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/23/2027	407	755,326	1856.41		(16,328)		(7,858)		(7,858)	8,470						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/26/2027	231	429,583	1856.41		(9,306)		(4,508)		(4,508)	4,798						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/25/2028	15	28,364	1856.41		(852)		(555)		(555)	297						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2026	07/26/2028	361	671,011	1856.41		(20,172)		(13,144)		(13,144)	7,029						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2026	07/27/2027	101	252,959	2498.62		(5,616)		(3,466)		(3,466)	2,150						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2026	07/25/2031	89	908,886	10161.85		(129,425)		(118,456)		(118,456)	10,969						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2026	07/27/2027	470	3,484,904	7413.18		(151,656)		(163,785)		(163,785)	(12,129)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2026	07/27/2027	17	63,599	3851.64		(2,058)		(1,093)		(1,093)	965						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2026	07/27/2027	188	349,767	1862.13		(7,485)		(3,342)		(3,342)	4,143						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2026	07/28/2027	15	3,820	255.22		(90)		(29)		(29)	61						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2026	07/28/2027	110	275,282	2505.66		(6,111)		(3,489)		(3,489)	2,622						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2026	07/28/2027	22	221,074	10126.82		(13,994)		(14,376)		(14,376)	(382)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2026	07/28/2028		4,114	10126.82		(367)		(371)		(371)	(3)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2026	07/28/2031	20	203,598	10126.82		(29,013)		(27,098)		(27,098)	1,915						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2026	07/28/2028	18	18,000	1016.07		(1,670)		(1,741)		(1,741)	(71)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2026	07/28/2027	487	3,619,554	7428.78		(135,978)		(146,175)		(146,175)	(10,197)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2026	07/28/2028	1	8,640	7428.78		(1,297)		(1,328)		(1,328)	(31)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2026	07/28/2027	357	668,619	1872.87		(14,308)		(5,316)		(5,316)	8,993						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2026	07/28/2028	15	27,330	1872.87		(844)		(450)		(450)	394						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2026	07/29/2027	31	77,014	2494.37		(1,710)		(1,111)		(1,111)	599						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2026	07/28/2028	213	530,392	2494.37		(16,336)		(12,049)		(12,049)	4,287						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2026	07/29/2027	5	5,512	1138.21		(159)		(203)		(203)	(44)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2026	07/29/2027	31	311,133	10025.6		(13,783)		(15,313)		(15,313)	(1,529)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2026	07/29/2027	281	2,055,344	7316.15		(71,496)		(81,743)		(81,743)	(10,247)						0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2026	07/29/2027	3	23,918	7316.15		(246)		(260)		(260)	(15)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2026	07/29/2027	9	36,003	3868.95		(1,044)		(499)		(499)	545						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2026	07/29/2027	264	493,181	1870.1		(10,554)		(4,132)		(4,132)	6,422						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2026	07/28/2028	215	401,841	1870.1		(12,015)		(6,820)		(6,820)	5,195						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/30/2027	80	20,360	254.55		(481)		(171)		(171)	309						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/28/2028	122	31,027	254.55		(1,027)		(517)		(517)	510						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/28/2028	75	187,326	2501.02		(5,770)		(4,058)		(4,058)	1,712						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/30/2027	8	8,830	1150.44		(255)		(271)		(271)	(16)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/30/2027	66	666,287	10102.86		(35,418)		(37,153)		(37,153)	(1,736)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/30/2031	137	1,384,321	10102.86		(197,266)		(186,879)		(186,879)	10,386						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/30/2027	117	86,104	737.73		(3,616)		(2,993)		(2,993)	623						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/30/2031	39	28,558	737.73		(3,901)		(3,197)		(3,197)	704						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/30/2027	400	2,974,380	7437.63		(126,410)		(135,349)		(135,349)	(8,939)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/28/2028	2	12,500	7437.63		(1,839)		(1,909)		(1,909)	(71)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/30/2031	54	399,327	7437.63		(108,337)		(108,732)		(108,732)	(394)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/30/2027	25	188,536	7437.63		(1,942)		(1,982)		(1,982)	(40)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/30/2026	07/30/2027	163	303,289	1859.21		(6,490)		(3,073)		(3,073)	3,418						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/30/2027	405	102,755	253.93		(2,425)		(936)		(936)	1,489						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/31/2028	706	179,226	253.93		(5,932)		(3,146)		(3,146)	2,786						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/30/2027	268	670,135	2497.67		(14,810)		(9,336)		(9,336)	5,474						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	08/02/2027	73	182,616	2497.67		(4,054)		(2,559)		(2,559)	1,495						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/31/2028	13	31,220	2497.67		(962)		(694)		(694)	267						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	08/01/2028	3	7,363	2497.67		(227)		(164)		(164)	63						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	08/02/2028	87	217,796	2497.67		(6,730)		(4,851)		(4,851)	1,878						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/30/2027	62	71,638	1154.83		(2,068)		(2,055)		(2,055)	14						0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	08/02/2028	20	23,536	1154.83		(918)		(919)		(919)	(1)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/30/2027		3,251	10126.43		(205)		(212)		(212)	(7)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/31/2028	22	219,035	10126.43		(19,560)		(19,786)		(19,786)	(226)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/31/2031	70	707,203	10126.43		(100,776)		(94,201)		(94,201)	6,575						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/30/2027	6	55,713	10126.43		(2,028)		(2,083)		(2,083)	(55)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/30/2027	1,000	7,491,908	7489.72		(375,431)		(388,933)		(388,933)	(13,503)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	08/02/2027	768	5,752,721	7489.72		(253,336)		(263,608)		(263,608)	(10,272)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/31/2028	17	124,949	7489.72		(6,747)		(6,863)		(6,863)	(116)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	08/01/2028	14	106,512	7489.72		(15,828)		(15,730)		(15,730)	98						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/30/2027	1	11,178	7489.72		(115)		(116)		(116)							0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/30/2027	32	124,121	3844.13		(4,034)		(2,338)		(2,338)	1,696						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/30/2027	854	1,586,577	1857.71		(34,154)		(16,483)		(16,483)	17,671						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	08/02/2027	583	1,083,627	1857.71		(23,378)		(11,356)		(11,356)	12,022						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	07/31/2028	575	1,068,282	1857.71		(31,856)		(20,752)		(20,752)	11,104						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	08/01/2028	401	744,050	1857.71		(22,208)		(14,469)		(14,469)	7,739						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2026	08/02/2028	414	769,330	1857.71		(22,983)		(14,976)		(14,976)	8,007						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2026	08/03/2027	803	6,104,830	7600.5		(257,846)		(251,755)		(251,755)	6,091						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2026	08/03/2028	19	147,566	7600.5		(14,550)		(14,025)		(14,025)	525						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2026	08/03/2027	101	188,317	1861.45		(4,011)		(1,859)		(1,859)	2,152						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2026	08/03/2028	394	732,677	1861.45		(22,200)		(13,730)		(13,730)	8,470						0001

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Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2027	905	231,369	255.72		(5,460)		(1,699)		(1,699)	3,761						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2027	119	299,769	2527.01		(6,655)		(3,006)		(3,006)	3,649						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2027	44	456,461	10331.76		(16,987)		(14,460)		(14,460)	2,527						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2028	108	1,116,324	10331.76		(88,938)		(77,341)		(77,341)	11,598						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2031	150	1,546,835	10331.76		(220,424)		(184,706)		(184,706)	35,718						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2027	10	101,264	10331.76		(3,564)		(3,250)		(3,250)	315						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2027	14	10,500	758.39		(664)		(431)		(431)	232						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2028	47	35,918	758.39		(3,154)		(2,303)		(2,303)	851						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2027	1,147	870,000	758.39		(17,400)		(13,027)		(13,027)	4,373						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2027	964	7,455,387	7736.52		(267,795)		(240,532)		(240,532)	27,263						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2028	50	389,297	7736.52		(24,487)		(23,180)		(23,180)	1,307						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2027	44	340,901	7736.52		(3,508)		(3,186)		(3,186)	322						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2027	718	1,342,662	1868.95		(28,733)		(11,704)		(11,704)	17,029						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2026	08/04/2028	139	259,646	1868.95		(7,867)		(4,498)		(4,498)	3,369						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2027	13	3,337	255.92		(79)		(24)		(24)	55						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2027	16	40,981	2526.44		(910)		(415)		(415)	495						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/04/2028	65	164,437	2526.44		(5,081)		(2,974)		(2,974)	2,108						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2027	7	8,067	1170.1		(233)		(183)		(183)	51						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/04/2028	7	71,280	10292.91		(6,358)		(5,721)		(5,721)	637						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2031	40	407,224	10292.91		(58,029)		(49,358)		(49,358)	8,671						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2027		3,472	10292.91		(118)		(110)		(110)	8						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2027	15	11,196	758.26		(377)		(283)		(283)	94						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2027	195	1,505,636	7723.55		(59,203)		(51,863)		(51,863)	7,340						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/04/2028	14	106,429	7723.55		(12,887)		(11,062)		(11,062)	1,825						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2031	62	476,199	7723.55		(133,288)		(115,573)		(115,573)	17,715						0001

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)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2027	2	13,296	7723.55		(136)		(125)		(125)	11						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2027	9	35,090	3871.65		(1,067)		(529)		(529)	538						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/05/2027	95	177,018	1870.03		(3,788)		(1,519)		(1,519)	2,269						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2026	08/04/2028	131	244,902	1870.03		(7,372)		(4,194)		(4,194)	3,178						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/04/2028	69	174,016	2522.34		(5,360)		(3,245)		(3,245)	2,115						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/06/2027	34	40,040	1169.41		(1,158)		(918)		(918)	240						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/04/2028	135	157,871	1169.41		(6,151)		(5,257)		(5,257)	894						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/06/2027	34	346,505	10271.54		(15,038)		(13,614)		(13,614)	1,424						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/06/2031	8	77,392	10271.54		(11,028)		(9,473)		(9,473)	1,556						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/06/2027	378	286,486	757.07		(9,196)		(6,122)		(6,122)	3,074						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/06/2027	220	166,219	757.07		(4,155)		(3,149)		(3,149)	1,007						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/06/2027	393	3,029,531	7709.96		(133,821)		(115,545)		(115,545)	18,276						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/04/2028	5	38,785	7709.96		(2,087)		(1,979)		(1,979)	107						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/06/2031	20	156,888	7709.96		(32,666)		(28,872)		(28,872)	3,793						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/06/2027	20	156,391	7709.96		(1,606)		(1,481)		(1,481)	125						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/06/2027	135	521,160	3868.57		(15,810)		(8,073)		(8,073)	7,737						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/06/2027	411	767,827	1868.35		(16,431)		(6,806)		(6,806)	9,625						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/06/2026	08/04/2028	668	1,248,109	1868.35		(37,568)		(21,762)		(21,762)	15,806						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/06/2027	137	34,977	255.68		(825)		(260)		(260)	565						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/09/2027	1,106	282,874	255.68		(6,704)		(2,125)		(2,125)	4,579						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/07/2028	95	24,253	255.68		(805)		(373)		(373)	432						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/06/2027	81	204,630	2527.33		(4,543)		(2,054)		(2,054)	2,489						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/09/2027	122	308,556	2527.33		(6,850)		(3,121)		(3,121)	3,729						0001

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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)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/07/2028	54	135,646	2527.33		(4,191)		(2,444)		(2,444)	1,748						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/08/2028	369	932,431	2527.33		(28,812)		(16,814)		(16,814)	11,999						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/06/2027	51	531,140	10346.25		(24,578)		(21,024)		(21,024)	3,554						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/07/2028	9	94,787	10346.25		(8,464)		(7,384)		(7,384)	1,081						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/06/2027	8	6,266	761.23		(263)		(171)		(171)	92						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/07/2031	8	5,824	761.23		(796)		(575)		(575)	220						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/06/2027	695	5,387,910	7757.64		(286,347)		(240,114)		(240,114)	46,233						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/09/2027	898	6,965,481	7757.64		(308,209)		(267,679)		(267,679)	40,530						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/07/2028	61	472,212	7757.64		(50,658)		(44,204)		(44,204)	6,454						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/06/2027	38	146,104	3874.87		(4,880)		(2,444)		(2,444)	2,436						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/06/2027	125	233,997	1871.19		(5,101)		(1,975)		(1,975)	3,126						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/09/2027	553	1,035,102	1871.19		(22,565)		(8,822)		(8,822)	13,743						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/07/2028	288	539,145	1871.19		(16,336)		(9,151)		(9,151)	7,186						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/08/2028	86	161,751	1871.19		(4,901)		(2,748)		(2,748)	2,153						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2026	08/09/2028	21	39,024	1871.19		(1,182)		(664)		(664)	519						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2026	08/10/2027	71	180,450	2524.55		(4,006)		(1,891)		(1,891)	2,115						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2026	08/10/2027	7	7,500	1058.09		(497)		(373)		(373)	124						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2026	08/10/2027	287	2,227,632	7753.11		(76,796)		(67,580)		(67,580)	9,216						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2026	08/10/2027	227	423,928	1870.3		(9,157)		(3,681)		(3,681)	5,476						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2027	163	41,648	254.74		(983)		(355)		(355)	628						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2027	16	39,937	2523.07		(887)		(427)		(427)	460						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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2027	37	382,484	10298.07		(21,172)		(18,847)		(18,847)	2,325						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2028	4	39,062	10298.07		(3,488)		(3,140)		(3,140)	349						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2031	61	631,949	10298.07		(90,053)		(76,542)		(76,542)	13,511						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2027	2	22,618	10298.07		(796)		(739)		(739)	57						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2028	82	62,137	757.8		(5,456)		(4,025)		(4,025)	1,431						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2031	409	309,932	757.8		(42,337)		(31,199)		(31,199)	11,138						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2027	595	4,597,342	7728.2		(197,541)		(177,966)		(177,966)	19,575						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2028		2,500	7728.2		(159)		(150)		(150)	9						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2027	1	5,817	7728.2		(60)		(55)		(55)	5						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2027	90	348,587	3876.45		(10,040)		(4,966)		(4,966)	5,074						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2027	892	1,669,100	1871.18		(35,886)		(14,320)		(14,320)	21,565						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2026	08/11/2028	273	511,267	1871.18		(15,798)		(8,719)		(8,719)	7,080						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2026	08/12/2027	53	134,392	2524.53		(2,983)		(1,415)		(1,415)	1,568						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2026	08/12/2027	25	263,075	10356.3		(16,653)		(14,122)		(14,122)	2,531						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2026	08/12/2027	304	2,358,049	7748.5		(96,747)		(84,871)		(84,871)	11,876						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2026	08/12/2027	29	112,805	3873.6		(3,415)		(1,728)		(1,728)	1,687						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2026	08/12/2027	230	430,538	1869.61		(9,257)		(3,806)		(3,806)	5,450						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2026	08/11/2028	9	16,609	1869.61		(512)		(288)		(288)	224						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2026	08/13/2027	104	26,603	256.03		(631)		(194)		(194)	437						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2026	08/13/2027	15	37,807	2532.09		(839)		(365)		(365)	474						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2026	08/13/2027	51	528,451	10452.9		(33,451)		(26,117)		(26,117)	7,334						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2026	08/13/2027	317	2,471,325	7798.99		(118,873)		(95,068)		(95,068)	23,805						0001

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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2026	08/11/2028	87	677,702	7798.99		(35,715)		(33,435)		(33,435)	2,280						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2026	08/12/2031	34	268,753	7798.99		(72,241)		(63,380)		(63,380)	8,860						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2026	08/13/2027	650	1,216,119	1872.19		(26,268)		(10,321)		(10,321)	15,948						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2026	08/11/2028	362	678,144	1872.19		(20,548)		(11,440)		(11,440)	9,108						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/13/2027	705	180,291	255.58		(4,255)		(1,390)		(1,390)	2,864						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/13/2027	238	601,342	2526.73		(13,350)		(6,186)		(6,186)	7,164						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/16/2027	50	127,216	2526.73		(2,824)		(1,318)		(1,318)	1,506						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/15/2028	14	34,752	2526.73		(1,074)		(634)		(634)	440						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/16/2028	43	108,257	2526.73		(3,345)		(1,976)		(1,976)	1,370						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/13/2027	67	78,962	1174.06		(2,281)		(1,695)		(1,695)	586						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/16/2027	60	70,210	1174.06		(2,036)		(1,515)		(1,515)	521						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/14/2028	522	613,075	1174.06		(23,928)		(19,505)		(19,505)	4,423						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/13/2027	37	390,584	10439.86		(23,084)		(18,268)		(18,268)	4,816						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/13/2027	31	23,776	764.29		(1,500)		(922)		(922)	578						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/13/2027	960	7,474,756	7785.76		(344,430)		(292,893)		(292,893)	51,537						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/16/2027	260	2,024,907	7785.76		(105,588)		(86,563)		(86,563)	19,025						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/14/2028	8	63,918	7785.76		(8,080)		(6,673)		(6,673)	1,407						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/16/2028	33	254,443	7785.76		(13,562)		(12,627)		(12,627)	935						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/13/2027	4	16,599	3879.64		(500)		(248)		(248)	252						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/13/2027	269	503,344	1872.13		(10,872)		(4,276)		(4,276)	6,596						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/16/2027	192	359,095	1872.13		(7,828)		(3,080)		(3,080)	4,748						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/14/2028	569	1,064,660	1872.13		(32,259)		(18,034)		(18,034)	14,225						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/15/2028	61	114,284	1872.13		(3,474)		(1,938)		(1,938)	1,536						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2026	08/16/2028	297	556,309	1872.13		(16,745)		(9,445)		(9,445)	7,300						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	08/17/2027	69	173,952	2520.38		(3,862)		(1,945)		(1,945)	1,916						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	08/17/2028	52	130,231	2520.38		(4,024)		(2,493)		(2,493)	1,531						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	08/17/2027	17	19,474	1170.8		(563)		(444)		(444)	119						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	08/15/2031	33	344,312	10418.82		(49,030)		(39,874)		(39,874)	9,156						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	08/17/2027	3	30,515	10418.82		(1,074)		(928)		(928)	146						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	08/17/2028	82	61,768	757.35		(5,423)		(4,034)		(4,034)	1,389						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	08/17/2027	656	5,081,626	7745.06		(239,019)		(209,575)		(209,575)	29,444						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	08/17/2027	844	1,574,225	1864.76		(34,161)		(15,328)		(15,328)	18,833						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	08/17/2028	49	91,143	1864.76		(2,807)		(1,675)		(1,675)	1,132						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2027	309	78,517	253.9		(1,861)		(759)		(759)	1,102						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2027	50	126,373	2518.87		(2,805)		(1,441)		(1,441)	1,364						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2027	30	307,687	10232.8		(11,708)		(10,902)		(10,902)	806						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2028	18	187,329	10232.8		(14,535)		(13,518)		(13,518)	1,016						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2031	86	874,979	10232.8		(124,684)		(109,884)		(109,884)	14,800						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2027	262	196,061	747.79		(6,294)		(4,613)		(4,613)	1,681						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2028	39	28,801	747.79		(2,529)		(2,040)		(2,040)	489						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2027	588	4,524,573	7691.76		(169,704)		(158,657)		(158,657)	11,046						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2027	26	199,192	7691.76		(2,052)		(1,906)		(1,906)	146						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2027	349	651,346	1867.1		(14,069)		(6,118)		(6,118)	7,951						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	08/18/2028	181	338,075	1867.1		(10,413)		(6,068)		(6,068)	4,345						0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/19/2027	187	472,120	2524.48		(10,481)		(5,058)		(5,058)	5,423						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/18/2028	220	554,469	2524.48		(17,133)		(10,307)		(10,307)	6,826						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/19/2027	112	131,315	1167.69		(3,798)		(3,160)		(3,160)	638						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/18/2028	37	43,505	1167.69		(1,696)		(1,490)		(1,490)	206						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/19/2027	30	308,871	10215.03		(14,112)		(13,526)		(13,526)	586						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/19/2027	1	6,469	10215.03		(235)		(229)		(229)	7						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/19/2027	288	2,221,261	7707.98		(90,451)		(83,011)		(83,011)	7,440						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/18/2028	55	423,174	7707.98		(24,533)		(23,142)		(23,142)	1,391						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/19/2027	2	15,906	7707.98		(164)		(151)		(151)	13						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/19/2027	9	33,895	3887.47		(1,027)		(496)		(496)	531						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/19/2027	652	1,221,791	1874.92		(26,391)		(10,087)		(10,087)	16,303						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2026	08/18/2028	44	82,664	1874.92		(2,472)		(1,365)		(1,365)	1,106						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/20/2027	696	177,414	254.76		(4,205)		(1,552)		(1,552)	2,653						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/18/2028	681	173,385	254.76		(5,739)		(2,908)		(2,908)	2,831						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/20/2027	28	70,692	2513.48		(1,569)		(861)		(861)	709						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/18/2028	146	367,638	2513.48		(11,360)		(7,406)		(7,406)	3,954						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/20/2027	104	120,804	1161.99		(3,495)		(3,187)		(3,187)	308						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/20/2031	25	255,696	10166.64		(36,437)		(33,404)		(33,404)	3,033						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/20/2027	44	45,621	1039.58		(3,011)		(2,719)		(2,719)	292						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/20/2027	392	2,997,568	7641.16		(128,860)		(121,765)		(121,765)	7,095						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/18/2028	10	75,831	7641.16		(4,057)		(3,968)		(3,968)	89						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/20/2027	3	22,840	7641.16		(235)		(223)		(223)	12						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/20/2027	12	45,485	3878.63		(1,451)		(753)		(753)	698						0001

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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/20/2027	190	355,853	1870.47		(7,722)		(3,178)		(3,178)	4,544						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/20/2026	08/18/2028	55	102,239	1870.47		(3,057)		(1,771)		(1,771)	1,286						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/20/2027	530	135,206	255.24		(3,191)		(1,114)		(1,114)	2,077						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/22/2028	49	12,560	255.24		(417)		(204)		(204)	213						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/20/2027	173	435,176	2515.6		(9,661)		(5,174)		(5,174)	4,487						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/22/2028	119	299,731	2515.6		(9,262)		(5,966)		(5,966)	3,296						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/20/2027	4	4,176	1164.62		(121)		(106)		(106)	15						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/21/2028	217	253,160	1164.62		(9,873)		(8,985)		(8,985)	889						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/20/2027	46	465,564	10191.68		(26,167)		(25,953)		(25,953)	215						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/20/2027	17	12,743	744.18		(804)		(642)		(642)	162						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/21/2031	1,263	939,877	744.18		(128,387)		(101,970)		(101,970)	26,417						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/20/2027	138	103,000	744.18		(2,575)		(2,178)		(2,178)	397						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/20/2027	780	5,984,349	7674.37		(291,776)		(274,275)		(274,275)	17,502						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/23/2027	534	4,095,688	7674.37		(203,500)		(189,428)		(189,428)	14,072						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/21/2028	33	256,901	7674.37		(19,595)		(18,409)		(18,409)	1,185						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/22/2028	22	167,614	7674.37		(9,004)		(8,672)		(8,672)	332						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/20/2027	1	2,648	3887.42		(88)		(44)		(44)	44						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/20/2027	451	844,797	1874.51		(18,332)		(7,047)		(7,047)	11,286						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/23/2027	140	262,003	1874.51		(5,685)		(2,206)		(2,206)	3,479						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2026	08/22/2028	86	160,603	1874.51		(4,802)		(2,677)		(2,677)	2,125						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2026	08/24/2027	65	162,867	2518.09		(3,616)		(1,899)		(1,899)	1,717						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2026	08/24/2028	43	108,754	2518.09		(3,361)		(2,130)		(2,130)	1,231						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2026	08/24/2027	37	373,547	10105.9		(17,221)		(18,083)		(18,083)	(862)						0001

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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)
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2026	08/22/2031	3	28,129	10105.9		(4,006)		(3,808)		(3,808)	198						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2026	08/24/2027	755	5,774,645	7652.86		(254,280)		(240,798)		(240,798)	13,482						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2026	08/24/2027	282	529,837	1878.5		(11,550)		(4,181)		(4,181)	7,369						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2026	08/24/2028	174	326,001	1878.5		(10,106)		(5,218)		(5,218)	4,888						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2027	802	205,789	256.49		(4,857)		(1,469)		(1,469)	3,388						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2027	81	204,144	2523.51		(4,532)		(2,242)		(2,242)	2,290						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2027	138	161,117	1164.63		(4,658)		(4,106)		(4,106)	552						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2027	21	214,498	10152.54		(13,578)		(14,112)		(14,112)	(534)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2028	31	310,902	10152.54		(27,764)		(27,966)		(27,966)	(202)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2031	73	745,361	10152.54		(106,214)		(98,273)		(98,273)	7,941						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2031	950	706,369	743.92		(96,490)		(76,790)		(76,790)	19,700						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2027	703	5,394,664	7677.28		(212,894)		(201,277)		(201,277)	11,618						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2028	13	97,355	7677.28		(14,214)		(12,822)		(12,822)	1,392						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2031	70	539,702	7677.28		(148,310)		(134,484)		(134,484)	13,826						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2027	5	20,873	3885.65		(610)		(301)		(301)	308						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2027	395	739,619	1872.87		(16,124)		(6,443)		(6,443)	9,681						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2026	08/25/2028	72	135,524	1872.87		(4,201)		(2,307)		(2,307)	1,895						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2026	08/25/2028	113	28,816	255.9		(954)		(445)		(445)	509						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2026	08/26/2027	40	101,788	2521.41		(2,260)		(1,148)		(1,148)	1,112						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2026	08/25/2028	103	260,867	2521.41		(8,035)		(4,991)		(4,991)	3,044						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2026	08/26/2027	113	131,449	1164.57		(3,801)		(3,358)		(3,358)	443						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2026	08/26/2027	40	405,541	10158.85		(18,671)		(18,836)		(18,836)	(165)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2026	08/26/2031	17	175,814	10158.85		(25,054)		(23,100)		(23,100)	1,954						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2026	08/26/2027	498	3,826,214	7675.7		(149,874)		(142,180)		(142,180)	7,694						0001

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S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2026	08/26/2027	7	49,941	7675.7		(512)		(482)		(482)	30						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2026	08/26/2027	409	766,525	1874.92		(16,710)		(6,471)		(6,471)	10,239						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2026	08/25/2028	207	387,746	1874.92		(11,671)		(6,457)		(6,457)	5,214						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/27/2027	367	94,001	255.8		(2,218)		(738)		(738)	1,481						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/25/2028	37	92,892	2522.59		(2,861)		(1,762)		(1,762)	1,099						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/27/2027	112	131,222	1169.54		(3,794)		(3,103)		(3,103)	691						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/27/2027	7	76,114	10277.65		(2,580)		(2,297)		(2,297)	283						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/27/2031	57	582,560	10277.65		(83,015)		(71,345)		(71,345)	11,669						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/27/2027	35	26,234	754.13		(525)		(408)		(408)	117						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/27/2027	136	1,049,723	7730.99		(50,650)		(44,705)		(44,705)	5,945						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/25/2028	36	282,138	7730.99		(30,351)		(26,726)		(26,726)	3,625						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/27/2031	53	411,133	7730.99		(116,647)		(100,284)		(100,284)	16,363						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/27/2027	73	284,055	3878.31		(9,203)		(4,884)		(4,884)	4,319						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/27/2026	08/27/2027	64	120,095	1868.94		(2,618)		(1,124)		(1,124)	1,494						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/27/2027	573	146,052	254.69		(3,447)		(1,316)		(1,316)	2,131						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/30/2027	337	85,797	254.69		(2,033)		(780)		(780)	1,254						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/28/2028	261	66,470	254.69		(2,200)		(1,133)		(1,133)	1,067						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/27/2027	245	616,373	2516.02		(13,622)		(7,403)		(7,403)	6,219						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/30/2027	85	213,661	2516.02		(4,743)		(2,582)		(2,582)	2,161						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/27/2027	333	388,889	1167.65		(11,227)		(9,477)		(9,477)	1,750						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/27/2027	18	186,873	10221.55		(11,810)		(11,560)		(11,560)	251						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/28/2028	7	74,242	10221.55		(6,630)		(6,363)		(6,363)	267						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/27/2027	6	63,948	10221.55		(2,328)		(2,247)		(2,247)	81						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/27/2027	14	10,516	750.3		(664)		(497)		(497)	166						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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/27/2027	1,016	7,833,612	7711.76		(367,445)		(340,612)		(340,612)	26,834						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/30/2027	552	4,259,982	7711.76		(174,361)		(160,829)		(160,829)	13,532						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/29/2028	44	335,845	7711.76		(33,948)		(30,482)		(30,482)	3,465						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/27/2027	5	34,729	7711.76		(354)		(330)		(330)	24						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/27/2027	6	22,184	3878.63		(744)		(393)		(393)	350						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/27/2027	174	325,605	1868.9		(7,098)		(3,048)		(3,048)	4,050						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/30/2027	604	1,128,611	1868.9		(24,604)		(10,659)		(10,659)	13,945						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/28/2028	139	260,002	1868.9		(7,774)		(4,630)		(4,630)	3,144						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/29/2028	18	34,014	1868.9		(1,017)		(606)		(606)	411						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	08/30/2028	171	319,720	1868.9		(9,592)		(5,706)		(5,706)	3,886						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/31/2027	19	46,453	2508.06		(1,031)		(614)		(614)	417						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/29/2031	78	798,534	10222.1		(113,711)		(101,146)		(101,146)	12,565						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/31/2027	1	6,393	10222.1		(225)		(217)		(217)	9						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/31/2027	691	514,650	744.8		(21,615)		(16,929)		(16,929)	4,687						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/31/2027	105	78,235	744.8		(2,738)		(2,300)		(2,300)	438						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/31/2027	566	4,347,584	7686.14		(165,124)		(156,452)		(156,452)	8,671						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/31/2028	18	135,000	7686.14		(8,582)		(8,226)		(8,226)	356						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/29/2031	99	760,040	7686.14		(216,399)		(188,973)		(188,973)	27,426						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/31/2027	7	26,283	3867.24		(794)		(441)		(441)	353						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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/31/2027	1,089	2,027,927	1862.82		(44,412)		(21,195)		(21,195)	23,217						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	08/31/2028	146	272,152	1862.82		(8,192)		(5,179)		(5,179)	3,013						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2026	09/01/2027	22	54,429	2499.38		(1,203)		(791)		(791)	412						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2026	09/01/2027	4	40,231	10130.4		(2,547)		(2,724)		(2,724)	(177)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2026	09/01/2028	21	213,996	10130.4		(18,709)		(19,055)		(19,055)	(346)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2026	08/29/2031	29	291,452	10130.4		(41,503)		(38,953)		(38,953)	2,550						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2026	08/29/2031	176	129,664	735.6		(17,699)		(14,749)		(14,749)	2,951						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2026	09/01/2027	133	98,152	735.6		(1,963)		(1,776)		(1,776)	187						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2026	09/01/2027	746	5,695,649	7631.47		(215,770)		(211,700)		(211,700)	4,070						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2026	09/01/2027	1	5,219	3861.9		(183)		(107)		(107)	75						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2026	09/02/2027	63	158,908	2502.99		(3,512)		(2,227)		(2,227)	1,285						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2026	09/01/2028	18	44,968	2502.99		(1,381)		(987)		(987)	393						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2026	09/02/2027	5	4,896	1041.42		(325)		(293)		(293)	32						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2026	09/02/2027	141	1,082,937	7666.6		(39,129)		(37,545)		(37,545)	1,584						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2026	09/01/2028	14	110,404	7666.6		(10,831)		(10,409)		(10,409)	422						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2026	09/02/2027	11	86,148	7666.6		(887)		(834)		(834)	53						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2026	09/02/2027	374	696,306	1862.96		(15,179)		(7,300)		(7,300)	7,879						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2026	09/01/2028	257	65,516	254.5		(2,162)		(1,139)		(1,139)	1,023						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2026	09/03/2027	51	522,889	10215.51		(30,290)		(29,820)		(29,820)	470						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2026	09/03/2027	405	3,138,556	7747.71		(90,731)		(84,502)		(84,502)	6,229						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2026	09/03/2031	130	1,008,104	7747.71		(243,860)		(213,187)		(213,187)	30,673						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2026	09/03/2027	3	24,408	7747.71		(251)		(229)		(229)	22						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2026	09/01/2028	157	292,744	1865.23		(8,899)		(5,440)		(5,440)	3,460						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/03/2027	1,655	421,129	254.43		(9,939)		(3,994)		(3,994)	5,944						0001

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Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/05/2028	743	189,053	254.43		(6,258)		(3,317)		(3,317)	2,940						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/03/2027	199	499,892	2505.75		(11,048)		(6,814)		(6,814)	4,234						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/07/2027	110	275,172	2505.75		(6,109)		(3,778)		(3,778)	2,330						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/01/2028	13	33,620	2505.75		(1,032)		(724)		(724)	308						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/06/2028	40	99,040	2505.75		(3,050)		(2,141)		(2,141)	910						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/05/2028	162	189,742	1168.14		(7,392)		(6,539)		(6,539)	854						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/03/2027	76	777,258	10227.99		(40,004)		(38,696)		(38,696)	1,308						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/01/2028	1	12,286	10227.99		(1,095)		(1,051)		(1,051)	44						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/04/2031	63	647,941	10227.99		(92,332)		(81,881)		(81,881)	10,450						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/03/2027	5	54,153	10227.99		(1,971)		(1,892)		(1,892)	79						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/03/2027	14	10,373	748.06		(655)		(510)		(510)	145						0001
BlackRock Adaptive US Equity 15% Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/03/2027	8	8,114	1051.42		(538)		(446)		(446)	92						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/03/2027	532	4,105,936	7718.6		(179,061)		(163,639)		(163,639)	15,422						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/07/2027	462	3,563,410	7718.6		(153,552)		(142,917)		(142,917)	10,635						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/01/2028	15	118,784	7718.6		(11,760)		(10,905)		(10,905)	854						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/06/2028	25	189,426	7718.6		(10,210)		(9,657)		(9,657)	553						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/03/2027	6	45,869	7718.6		(459)		(435)		(435)	24						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/03/2027	6	21,960	3863.64		(716)		(428)		(428)	288						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/03/2027	251	466,573	1860.3		(10,239)		(5,116)		(5,116)	5,123						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/07/2027	376	700,335	1860.3		(15,405)		(7,759)		(7,759)	7,646						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/05/2028	951	1,768,549	1860.3		(53,837)		(34,713)		(34,713)	19,124						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/06/2028	51	95,469	1860.3		(2,909)		(1,876)		(1,876)	1,033						0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/04/2026	09/07/2028	122	227,060	1860.3		(6,925)		(4,466)		(4,466)	2,459						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2026	09/08/2027	194	483,930	2494.38		(10,743)		(7,502)		(7,502)	3,241						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2026	09/08/2027	219	255,174	1162.98		(7,349)		(6,801)		(6,801)	548						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2026	09/08/2027	21	210,007	10216.37		(9,492)		(9,145)		(9,145)	347						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2026	09/08/2028	6	59,652	10216.37		(3,758)		(3,435)		(3,435)	323						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2026	09/08/2027	975	7,484,740	7673.52		(326,233)		(311,188)		(311,188)	15,045						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2026	09/08/2027	751	1,389,603	1850.65		(30,292)		(17,899)		(17,899)	12,393						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/08/2028	199	495,741	2485.45		(15,219)		(12,345)		(12,345)	2,874						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/08/2028	41	48,056	1159.67		(1,860)		(1,818)		(1,818)	42						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/09/2027	3	27,570	10188.45		(1,745)		(1,787)		(1,787)	(42)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/09/2031	73	747,104	10188.45		(106,462)		(96,739)		(96,739)	9,723						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/09/2027	2	20,912	10188.45		(709)		(693)		(693)	16						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/09/2027	129	94,812	735.03		(5,992)		(5,470)		(5,470)	522						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/09/2027	263	2,011,475	7636.36		(78,004)		(76,539)		(76,539)	1,464						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/08/2028	43	328,678	7636.36		(35,896)		(33,973)		(33,973)	1,923						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/09/2031	74	567,339	7636.36		(160,341)		(144,518)		(144,518)	15,823						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/09/2027	25	95,512	3831.56		(3,037)		(2,189)		(2,189)	848						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/09/2027	250	460,843	1843.89		(10,046)		(6,578)		(6,578)	3,468						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	09/08/2028	364	671,814	1843.89		(20,289)		(15,577)		(15,577)	4,712						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2026	09/08/2028	350	87,891	250.81		(2,892)		(2,026)		(2,026)	865						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2026	09/08/2028	2	16,397	10072.23		(1,461)		(1,573)		(1,573)	(112)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2026	09/10/2027	2	20,089	10072.23		(707)		(733)		(733)	(26)						0001

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S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2026	09/10/2027	30	21,778	727.85		(740)		(668)		(668)	72						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2026	09/10/2027	232	1,760,995	7591.7		(76,675)		(76,593)		(76,593)	83						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2026	09/10/2027		1,969	7591.7		(59)		(63)		(63)	(4)						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2026	09/10/2027	7	50,701	7591.7		(522)		(505)		(505)	17						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2026	09/10/2027	104	190,887	1838.49		(4,161)		(2,953)		(2,953)	1,209						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2026	09/08/2028	31	57,504	1838.49		(1,731)		(1,405)		(1,405)	326						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/10/2027	319	80,164	251.39		(1,884)		(1,096)		(1,096)	788						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/10/2027	191	474,371	2481.64		(10,484)		(8,396)		(8,396)	2,088						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/13/2027	104	258,674	2481.64		(5,743)		(4,598)		(4,598)	1,145						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/11/2028	3	7,111	2481.64		(218)		(182)		(182)	36						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/12/2028	168	416,250	2481.64		(12,737)		(10,663)		(10,663)	2,074						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/13/2028	34	83,274	2481.64		(2,557)		(2,135)		(2,135)	422						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/10/2027	36	41,646	1161.52		(1,199)		(1,138)		(1,138)	61						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/10/2027		662	10141.74		(42)		(45)		(45)	(3)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/11/2031	51	520,406	10141.74		(74,158)		(69,272)		(69,272)	4,886						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/10/2027	8	6,258	738.31		(263)		(220)		(220)	43						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/10/2027	2	1,688	738.31		(42)		(37)		(37)	5						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/10/2027	728	5,575,473	7656.98		(238,872)		(230,250)		(230,250)	8,621						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/13/2027	593	4,544,086	7656.98		(179,127)		(173,126)		(173,126)	6,001						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/11/2028		3,390	7656.98		(497)		(461)		(461)	36						0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/11/2027		2,731	7656.98		(70)		(72)		(72)	(2)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/10/2027	6	21,447	3825.31		(761)		(565)		(565)	197						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/10/2027	464	854,313	1840.49		(18,624)		(12,840)		(12,840)	5,784						0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/13/2027	101	185,806	1840.49		(4,069)		(2,809)		(2,809)	1,260						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/11/2028	20	37,180	1840.49		(1,130)		(893)		(893)	237						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/12/2028	28	51,786	1840.49		(1,569)		(1,245)		(1,245)	324						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2026	09/13/2028	151	277,807	1840.49		(8,473)		(6,686)		(6,686)	1,787						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2026	09/14/2027	501	3,817,722	7619.98		(138,036)		(136,465)		(136,465)	1,571						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2026	09/14/2028	43	330,342	7619.98		(27,617)		(26,720)		(26,720)	896						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2026	09/14/2027	270	497,449	1844.29		(10,869)		(7,133)		(7,133)	3,735						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2026	09/14/2028	75	753,886	10094		(67,051)		(71,047)		(71,047)	(3,996)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2026	09/12/2031	64	646,391	10094		(92,046)		(88,451)		(88,451)	3,595						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2026	09/14/2028	668	489,691	732.97		(42,995)		(39,854)		(39,854)	3,141						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2026	09/12/2031	76	55,581	732.97		(7,587)		(6,424)		(6,424)	1,162						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2027	88	216,603	2473.75		(4,787)		(4,171)		(4,171)	616						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2027	15	153,858	10049.25		(8,785)		(10,153)		(10,153)	(1,368)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2028	18	183,306	10049.25		(16,369)		(17,938)		(17,938)	(1,569)						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2027	4	36,923	10049.25		(1,300)		(1,361)		(1,361)	(61)						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2027	49	36,000	728.85		(1,512)		(1,392)		(1,392)	120						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2027	38	27,929	728.85		(978)		(928)		(928)	50						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2027	474	3,598,071	7585.73		(155,911)		(156,624)		(156,624)	(713)						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2028	2	15,016	7585.73		(2,233)		(2,156)		(2,156)	77						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2031	89	675,000	7585.73		(138,254)		(129,038)		(129,038)	9,215						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2027	38	285,668	7585.73		(2,922)		(2,850)		(2,850)	73						0001

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2027	323	595,693	1841.56		(12,986)		(8,905)		(8,905)	4,081						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2026	09/15/2028	224	412,395	1841.56		(12,537)		(9,839)		(9,839)	2,697						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/16/2027	388	96,918	249.54		(2,287)		(1,630)		(1,630)	658						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/16/2027	35	86,424	2467.53		(1,910)		(1,769)		(1,769)	141						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/15/2028	65	160,936	2467.53		(4,925)		(4,535)		(4,535)	390						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/16/2027	130	149,320	1150.45		(4,300)		(4,836)		(4,836)	(535)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/16/2027	3	28,576	10050.1		(1,809)		(2,112)		(2,112)	(303)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/15/2028	28	284,210	10050.1		(25,352)		(27,796)		(27,796)	(2,445)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/16/2031	67	676,307	10050.1		(96,374)		(94,946)		(94,946)	1,428						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/16/2027	187	135,655	723.77		(3,391)		(3,341)		(3,341)	50						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/16/2027	385	2,904,906	7551.81		(110,753)		(113,468)		(113,468)	(2,714)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/16/2027	771	1,414,604	1835		(30,697)		(23,256)		(23,256)	7,440						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/15/2028	68	125,624	1835		(3,857)		(3,192)		(3,192)	665						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2026	09/15/2028	72	17,966	251.09		(589)		(408)		(408)	181						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2026	09/15/2028	21	52,012	2478.28		(1,586)		(1,365)		(1,365)	221						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2026	09/17/2027	37	372,976	10121.8		(17,194)		(17,940)		(17,940)	(746)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2026	09/15/2028	2	22,277	10121.8		(1,564)		(1,547)		(1,547)	17						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2026	09/17/2027	311	2,377,849	7637.76		(98,640)		(95,221)		(95,221)	3,419						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2026	09/15/2028	4	30,000	7637.76		(2,141)		(2,067)		(2,067)	75						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2026	09/17/2027	29	222,750	7637.76		(2,272)		(2,183)		(2,183)	89						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2026	09/17/2027	12	45,369	3821		(1,529)		(1,141)		(1,141)	388						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2026	09/17/2027	276	507,883	1837.27		(11,072)		(8,103)		(8,103)	2,969						0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/17/2026	09/15/2028	253	464,195	1837.27		(14,019)		(11,541)		(11,541)	2,478						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/17/2027	530	132,675	250.26		(3,118)		(2,074)		(2,074)	1,043						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/19/2028	233	58,190	250.26		(1,909)		(1,408)		(1,408)	501						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/17/2027	198	490,988	2477.31		(10,802)		(9,157)		(9,157)	1,645						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/20/2027	148	367,488	2477.31		(8,121)		(6,881)		(6,881)	1,240						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/19/2028	20	48,975	2477.31		(1,494)		(1,297)		(1,297)	197						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/17/2027	59	68,764	1160.25		(1,977)		(1,932)		(1,932)	45						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/18/2028	153	177,661	1160.25		(6,859)		(6,715)		(6,715)	145						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/17/2027	23	229,884	10149.97		(13,080)		(13,893)		(13,893)	(813)						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/18/2031	26	263,177	10149.97		(37,503)		(34,912)		(34,912)	2,591						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/17/2027	134	98,376	736.9		(3,696)		(3,092)		(3,092)	603						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/17/2027	52	38,011	736.9		(1,330)		(1,186)		(1,186)	144						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/17/2027	840	6,427,141	7650.5		(304,504)		(292,747)		(292,747)	11,758						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/20/2027	487	3,726,747	7650.5		(157,453)		(152,122)		(152,122)	5,331						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/18/2028	21	157,325	7650.5		(12,015)		(11,409)		(11,409)	606						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/19/2028	4	29,808	7650.5		(4,413)		(4,100)		(4,100)	313						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/18/2031	33	254,637	7650.5		(73,542)		(64,695)		(64,695)	8,847						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/17/2027	41	156,340	3810.74		(5,505)		(4,375)		(4,375)	1,129						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/20/2027	7	25,097	3810.74		(888)		(708)		(708)	181						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/17/2027	635	1,164,200	1832.13		(25,263)		(19,956)		(19,956)	5,307						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/20/2027	627	1,148,502	1832.13		(24,922)		(19,792)		(19,792)	5,130						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/18/2028	93	170,953	1832.13		(5,094)		(4,473)		(4,473)	621						0001

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/19/2028	585	1,071,067	1832.13		(31,918)		(28,046)		(28,046)	3,872						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2026	09/20/2028	236	433,216	1832.13		(12,910)		(11,353)		(11,353)	1,557						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2026	09/21/2027	81	201,727	2490.65		(4,458)		(3,316)		(3,316)	1,143						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2026	09/21/2028	49	122,141	2490.65		(3,725)		(2,962)		(2,962)	764						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2026	09/19/2031	32	329,799	10309.3		(46,963)		(40,093)		(40,093)	6,870						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2026	09/21/2027	650	5,049,180	7764.7		(183,206)		(164,496)		(164,496)	18,710						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2026	09/19/2031	46	360,000	7764.7		(71,532)		(65,514)		(65,514)	6,018						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2026	09/21/2027	3	12,758	3806.56		(462)		(387)		(387)	75						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2026	09/21/2027	766	1,401,840	1829.51		(30,560)		(25,084)		(25,084)	5,476						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2026	09/22/2028	17	176,755	10355.97		(15,784)		(14,098)		(14,098)	1,686						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2026	09/22/2031	129	1,336,142	10355.97		(190,400)		(159,712)		(159,712)	30,688						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2026	09/22/2027	11	110,317	10355.97		(4,016)		(3,576)		(3,576)	440						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2026	09/22/2028	84	63,394	750.26		(5,566)		(4,503)		(4,503)	1,063						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2026	09/22/2031	196	147,355	750.26		(20,114)		(15,552)		(15,552)	4,562						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2026	09/22/2027	316	2,451,612	7764.64		(111,492)		(99,202)		(99,202)	12,289						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2026	09/22/2028	14	109,979	7764.64		(16,310)		(13,956)		(13,956)	2,354						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2026	09/22/2031	180	1,396,879	7764.64		(389,170)		(339,250)		(339,250)	49,920						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2026	09/22/2027	23	180,226	7764.64		(1,829)		(1,682)		(1,682)	147						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2026	09/22/2027	174	319,132	1833.22		(6,925)		(5,437)		(5,437)	1,488						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2026	09/22/2028	19	46,826	2478.21		(1,428)		(1,235)		(1,235)	193						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2026	09/23/2027	9	93,477	10307.91		(3,487)		(3,090)		(3,090)	397						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2026	09/22/2028	16	168,346	10307.91		(14,629)		(13,308)		(13,308)	1,322						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2026	09/23/2031	40	415,839	10307.91		(59,257)		(50,619)		(50,619)	8,638						0001

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S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2026	09/23/2027	685	5,279,656	7706.03		(230,063)		(215,798)		(215,798)	14,265						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2026	09/22/2028	9	65,749	7706.03		(3,544)		(3,370)		(3,370)	174						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2026	09/23/2027	256	467,854	1828.88		(10,106)		(8,472)		(8,472)	1,633						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2026	09/22/2028	367	671,463	1828.88		(20,211)		(18,166)		(18,166)	2,045						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/24/2026	09/24/2027	116	28,880	248.23		(679)		(561)		(561)	118						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/24/2026	09/24/2031	119	1,228,402	10305.59		(175,047)		(149,691)		(149,691)	25,356						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/24/2026	09/24/2027	363	2,798,942	7704.13		(117,064)		(108,659)		(108,659)	8,405						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/24/2026	09/22/2028	4	29,309	7704.13		(4,388)		(3,889)		(3,889)	499						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/24/2026	09/24/2027	494	900,337	1822.38		(19,717)		(17,811)		(17,811)	1,906						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/24/2026	09/22/2028	158	287,270	1822.38		(8,733)		(8,252)		(8,252)	481						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	818	203,462	248.76		(4,781)		(3,751)		(3,751)	1,031						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/25/2028	67	16,683	248.76		(546)		(450)		(450)	96						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	60	148,185	2484.47		(3,260)		(2,601)		(2,601)	659						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/27/2027	174	432,544	2484.47		(9,559)		(7,625)		(7,625)	1,934						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/26/2028	107	265,095	2484.47		(8,085)		(6,723)		(6,723)	1,363						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/27/2028	153	381,271	2484.47		(11,629)		(9,675)		(9,675)	1,954						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	93	108,261	1170.01		(3,108)		(2,647)		(2,647)	461						0001
Blackrock Adaptive US Equity Index 7% PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/25/2028	49	57,577	1170.01		(2,213)		(1,968)		(1,968)	245						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	94	967,794	10333.46		(46,937)		(42,019)		(42,019)	4,918						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/25/2028	26	265,252	10333.46		(23,687)		(21,474)		(21,474)	2,213						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	21	220,585	10333.46		(8,029)		(7,235)		(7,235)	794						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	389	290,497	746.7		(13,876)		(10,972)		(10,972)	2,904						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/25/2028	276	206,321	746.7		(18,115)		(15,118)		(15,118)	2,997						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	183	136,816	746.7		(2,736)		(2,254)		(2,254)	482						0001

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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)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	781	6,050,032	7743.41		(290,416)		(262,008)		(262,008)	28,408						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/27/2027	417	3,231,191	7743.41		(140,258)		(126,430)		(126,430)	13,828						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/25/2028	8	62,004	7743.41		(3,373)		(3,137)		(3,137)	236						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	5	41,544	7743.41		(423)		(392)		(392)	32						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	99	375,916	3800.65		(13,023)		(11,207)		(11,207)	1,816						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/24/2027	909	1,660,064	1825.86		(36,189)		(31,359)		(31,359)	4,830						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/27/2027	888	1,621,765	1825.86		(35,354)		(30,784)		(30,784)	4,571						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/25/2028	64	116,992	1825.86		(3,486)		(3,262)		(3,262)	224						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/26/2028	682	1,245,105	1825.86		(37,104)		(34,740)		(34,740)	2,364						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2026	09/27/2028	99	180,030	1825.86		(5,365)		(5,027)		(5,027)	338						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2026	09/28/2027	124	307,302	2476.35		(6,761)		(5,868)		(5,868)	892						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2026	09/26/2031	64	652,754	10245.91		(92,952)		(81,966)		(81,966)	10,986						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2026	09/28/2027	4	2,891	737.32		(58)		(51)		(51)	7						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2026	09/28/2027	580	4,457,662	7683.69		(211,444)		(201,914)		(201,914)	9,530						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2026	09/28/2027	251	457,004	1823.91		(9,917)		(8,916)		(8,916)	1,001						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2026	09/28/2028	140	255,478	1823.91		(7,690)		(7,267)		(7,267)	423						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	09/29/2027	55	136,831	2473		(3,024)		(2,701)		(2,701)	323						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	09/29/2028	3	30,535	10258.43		(2,727)		(2,595)		(2,595)	131						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	09/29/2031	142	1,455,180	10258.43		(207,363)		(181,469)		(181,469)	25,894						0001
Invesco QQQ Nasdaq 100 15% ER Index - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	09/29/2027	14	145,567	10258.43		(4,571)		(4,280)		(4,280)	291						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)
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	09/29/2031	578	425,076	735.45		(58,065)		(48,601)		(48,601)	9,464						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	09/29/2027	23	17,014	735.45		(340)		(306)		(306)	34						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	09/29/2027	742	5,690,567	7670.84		(215,568)		(208,070)		(208,070)	7,498						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	09/29/2031	69	532,525	7670.84		(157,255)		(134,702)		(134,702)	22,552						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	09/29/2027	529	963,279	1820.39		(20,903)		(19,708)		(19,708)	1,195						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	09/29/2028	16	29,727	1820.39		(895)		(874)		(874)	21						0001
Franklin Global Trends Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/30/2027	717	177,192	246.99		(4,164)		(3,906)		(3,906)	258						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/30/2027	12	30,335	2468.85		(670)		(623)		(623)	47						0001
Invesco Dynamic Growth Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/29/2028	9	22,280	2468.85		(680)		(627)		(627)	52						0001
Invesco QQQ Nasdaq 100 15% ER Index PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/30/2027	1	9,539	10278.08		(604)		(584)		(584)	20						0001
S&P 500 Advantage 15% VT TCA PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/30/2027	34	25,190	732.07		(957)		(845)		(845)	113						0001
S&P 500 Advantage 15% VT TCA - Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/30/2027	581	425,000	732.07		(10,625)		(9,793)		(9,793)	832						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/30/2027	265	2,031,389	7651.54		(86,974)		(85,286)		(85,286)	1,689						0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/30/2031	34	260,669	7651.54		(54,740)		(49,008)		(49,008)	5,732						0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/30/2027	1	5,363	7651.54		(55)		(52)		(52)	2						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/30/2027	1	3,807	3775.51		(134)		(133)		(133)	1						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/30/2027	328	595,375	1812.77		(12,920)		(13,445)		(13,445)	(526)						0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return PTPT	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2026	09/29/2028	109	198,277	1812.77		(5,889)		(6,239)		(6,239)	(350)						0001
UST 4.625% 08/15/36 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	09/17/2027	15	1,510	98		(10)		(21)		(21)	(12)						0001
0699999999. Subtotal - written options - hedging other - other										(37,073,962)	(85,325,694)		(135,821,562)	XXX	(135,821,562)	(42,761,975)		23,092,032			XXX	XXX
0709999999. Subtotal - written options - hedging other										(37,073,962)	(85,325,694)		(135,821,562)	XXX	(135,821,562)	(42,761,975)		23,092,032			XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants														XXX							XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX

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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)
0979999999. Total written options - other										(37,073,962)	(85,325,694)		(135,821,562)	XXX	(135,821,562)	(42,761,975)		23,092,032			XXX	XXX
0989999999. Total written options										(37,073,962)	(85,325,694)		(135,821,562)	XXX	(135,821,562)	(42,761,975)		23,092,032			XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - swaps - hedging other														XXX							XXX	XXX
1229999999. Subtotal - swaps - replication														XXX							XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate														XXX							XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX
1379999999. Total swaps - foreign exchange														XXX							XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps														XXX							XXX	XXX
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	CIBC 2IGI19DL77OXOHC3ZE78	08/16/2024	08/20/2027		73,700,925	0.88				(577,207)		(577,207)		3,109,084			347,191		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	CIBC 2IGI19DL77OXOHC3ZE78	08/16/2024	08/20/2027		5,713,250	0.88				(44,745)		(44,745)		241,014			26,914		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	08/16/2024	08/20/2027		5,713,250	0.88				44,745		44,745		(241,014)			26,914		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	CIBC 2IGI19DL77OXOHC3ZE78	08/16/2024	08/20/2027		2,856,625	0.88				(22,372)		(22,372)		120,507			13,457		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	09/25/2025	08/20/2027		32,392,440	0.83				1,299,268		1,299,268		1,301,477			152,595		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	12/08/2025	12/10/2027		73,454,012	0.84				2,281,743		2,281,743		2,866,753			401,405		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/10/2027		9,314,604	0.84				(289,345)		(289,345)		(363,529)			50,902		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	12/08/2025	12/10/2027		9,314,604	0.84				289,345		289,345		363,529			50,902		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	12/08/2025	12/10/2027		9,828,101	0.84				305,296		305,296		383,570			53,708		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	12/08/2025	12/10/2027		9,828,101	0.84				(305,296)		(305,296)		(383,570)			53,708		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	12/08/2025	12/10/2027		116,898,280	0.84				3,631,277		3,631,277		4,562,290			638,815		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		71,742,600	0.84				3,094,347		3,094,347		3,019,012			244,808		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		35,871,300	0.84				1,547,173		1,547,173		1,509,506			122,404		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	12/17/2025	03/19/2027		35,871,300	0.84				(1,547,173)		(1,547,173)		(1,509,506)			122,404		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		8,369,970	0.84				361,007		361,007		352,218			28,561		0002
Currency Forward L USD S EUR	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		32,542,381	0.84				1,403,593		1,403,593		1,369,421			111,045		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		1,399,552	0.75				6,480		6,480		13,467			4,776		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/29/2025	03/19/2027		503,625	0.84				22,302		22,302		21,168			1,719		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	12/29/2025	03/19/2027		503,625	0.84				(22,302)		(22,302)		(21,168)			1,719		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/29/2025	03/19/2027		531,605	0.84				23,541		23,541		22,344			1,814		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)
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/29/2025	03/19/2027		251,813	0.84				11,151		11,151		10,584			859		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/29/2025	03/19/2027		3,693,259	0.84				163,546		163,546		155,230			12,603		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/19/2027		3,824,940	0.85				(93,727)		(93,727)		(93,727)			13,052		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		1,604,007	0.85				39,305		39,305		39,305			5,473		0002
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/19/2027		1,431,559	0.75				(8,160)		(8,160)		(8,160)			4,885		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/19/2027		1,604,007	0.85				(39,305)		(39,305)		(39,305)			5,473		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		3,413,717	0.75				19,458		19,458		19,458			11,649		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		4,318,480	0.85				105,821		105,821		105,821			14,736		0002
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	VMT	03/11/2026	03/19/2027		3,854,196	0.75				(21,968)		(21,968)		(21,968)			13,152		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	VMT	03/11/2026	03/19/2027		4,318,480	0.85				(105,821)		(105,821)		(105,821)			14,736		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		1,431,559	0.75				8,160		8,160		8,160			4,885		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		14,806,217	0.85				362,815		362,815		362,815			50,523		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		3,854,196	0.75				21,968		21,968		21,968			13,152		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		13,214,387	0.75				75,319		75,319		75,319			45,092		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		3,824,940	0.85				93,727		93,727		93,727			13,052		0002
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	03/11/2026	03/19/2027		3,413,717	0.75				(19,458)		(19,458)		(19,458)			11,649		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		2,344,318	0.85				57,446		57,446		57,446			8,000		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		2,092,278	0.75				11,926		11,926		11,926			7,139		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		740,311	0.85				18,141		18,141		18,141			2,526		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		660,719	0.75				3,766		3,766		3,766			2,255		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		30,613,330	0.75				174,490		174,490		174,490			104,462		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/19/2027		34,301,071	0.85				840,521		840,521		840,521			117,046		0002
Currency Forward L USD S CAD	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	03/26/2026	11/30/2026		4,471,078	1.37				133,834		133,834		133,834			9,139		0002
Currency Forward S USD L CAD	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	11/30/2026		14,047,996	1.37				(432,014)		(432,014)		(432,014)			28,715		0002
Currency Forward L USD S CAD	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		2,183,072	1.37				67,135		67,135		67,135			4,462		0002
Currency Forward L USD S CAD	ASSET HEDGE	D2-2	Currency	CIBC 2IGI19DL77OX0HC3ZE78	03/26/2026	11/30/2026		3,576,245	1.37				107,377		107,377		107,377			7,310		0002
Currency Forward S USD L CAD	ASSET HEDGE	D2-2	Currency	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	11/30/2026		3,576,245	1.37				(107,377)		(107,377)		(107,377)			7,310		0002
Currency Forward L USD S CAD	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		14,047,996	1.37				432,014		432,014		432,014			28,715		0002
Currency Forward L USD S CAD	ASSET HEDGE	D2-2	Currency	CIBC 2IGI19DL77OX0HC3ZE78	03/26/2026	11/30/2026		4,735,807	1.37				142,193		142,193		142,193			9,680		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)
Currency Forward S USD L CAD	ASSET HEDGE	D2-2	Currency	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	11/30/2026		4,103,392	1.37				(123,204)		(123,204)		(123,204)			8,387		0002
Currency Forward S USD L CAD	ASSET HEDGE	D2-2	Currency	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	11/30/2026		4,735,807	1.37				(142,193)		(142,193)		(142,193)			9,680		0002
Currency Forward L USD S CAD	ASSET HEDGE	D2-2	Currency	CIBC 21GI19DL770X0HC3ZE78	03/26/2026	11/30/2026		4,103,392	1.37				123,204		123,204		123,204			8,387		0002
Currency Forward S USD L CAD	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	11/30/2026		2,183,072	1.37				(67,135)		(67,135)		(67,135)			4,462		0002
Currency Forward S USD L CAD	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	11/30/2026		4,471,078	1.37				(133,834)		(133,834)		(133,834)			9,139		0002
Currency Forward L USD S CAD	ASSET HEDGE	D2-2	Currency	CIBC 21GI19DL770X0HC3ZE78	03/26/2026	11/30/2026		4,137,417	1.37				124,226		124,226		124,226			8,457		0002
Currency Forward S USD L CAD	ASSET HEDGE	D2-2	Currency	EGL 5KCJSCUB87LQCN2G7947	03/26/2026	11/30/2026		4,137,417	1.37				(124,226)		(124,226)		(124,226)			8,457		0002
Currency Forward L USD S CAD	ASSET HEDGE	D1	Currency	BAR G5GSEF7VJP5I70UK5573	03/26/2026	11/30/2026		121,092,475	1.37				3,654,623		3,654,623		3,654,623			247,517		0002
Currency Forward L USD S CAD	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		18,499,621	1.37				568,913		568,913		568,913			37,814		0002
Currency Forward L USD S CAD	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	03/26/2026	11/30/2026		14,565,794	1.37				436,000		436,000		436,000			29,773		0002
Currency Forward L USD S CAD	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		1,749,373	1.37				53,798		53,798		53,798			3,576		0002
Currency Forward L USD S CAD	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	03/26/2026	11/30/2026		29,131,587	1.37				872,001		872,001		872,001			59,546		0002
Currency Forward L USD S CAD	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/07/2026	11/30/2026		6,519,183	1.38				173,493		173,493		173,493			13,325		0002
Currency Forward S USD L CAD	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	04/07/2026	11/30/2026		6,519,183	1.38				(173,493)		(173,493)		(173,493)			13,325		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		488,921	0.85				16,061		16,061		16,061			1,668		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		281,459	0.74				3,011		3,011		3,011			960		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		11,943,605	0.74				127,761		127,761		127,761			40,755		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		20,747,147	0.85				681,559		681,559		681,559			70,796		0002
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	03/19/2027		1,454,207	0.74				(15,556)		(15,556)		(15,556)			4,962		0002
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	VMT	04/29/2026	03/19/2027		1,603,341	0.74				(17,151)		(17,151)		(17,151)			5,471		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		1,454,207	0.74				15,556		15,556		15,556			4,962		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	VMT	04/29/2026	03/19/2027		2,785,152	0.85				(91,494)		(91,494)		(91,494)			9,504		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		2,785,152	0.85				91,494		91,494		91,494			9,504		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		600,858	0.74				6,427		6,427		6,427			2,050		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	03/19/2027		1,043,746	0.85				(34,288)		(34,288)		(34,288)			3,562		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		2,526,092	0.85				82,984		82,984		82,984			8,620		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		1,603,341	0.74				17,151		17,151		17,151			5,471		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	03/19/2027		2,526,092	0.85				(82,984)		(82,984)		(82,984)			8,620		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		1,043,746	0.85				34,288		34,288		34,288			3,562		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)
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	04/29/2026	03/19/2027		600,858	0.74				(6,427)		(6,427)		(6,427)			2,050		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		891,288	0.74				9,534		9,534		9,534			3,041		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	04/29/2026	03/19/2027		1,548,250	0.85				50,861		50,861		50,861			5,283		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/06/2026	03/19/2027		47,122	0.84				1,779		1,779		1,779			161		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/06/2026	03/19/2027		1,999,586	0.84				75,488		75,488		75,488			6,823		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/06/2026	03/19/2027		100,595	0.84				3,798		3,798		3,798			343		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	03/19/2027		243,462	0.84				(9,191)		(9,191)		(9,191)			831		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	05/06/2026	03/19/2027		100,595	0.84				(3,798)		(3,798)		(3,798)			343		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	VMT	05/06/2026	03/19/2027		268,430	0.84				(10,134)		(10,134)		(10,134)			916		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/06/2026	03/19/2027		268,430	0.84				10,134		10,134		10,134			916		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/06/2026	03/19/2027		243,462	0.84				9,191		9,191		9,191			831		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/06/2026	03/19/2027		149,219	0.84				5,633		5,633		5,633			509		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/20/2026	03/19/2027		266,010	0.85				6,909		6,909		6,909			908		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/20/2026	03/19/2027		11,288,020	0.85				293,178		293,178		293,178			38,518		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/20/2026	03/19/2027		1,515,334	0.85				39,357		39,357		39,357			5,171		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/20/2026	03/19/2027		567,877	0.85				14,749		14,749		14,749			1,938		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/20/2026	03/19/2027		1,374,385	0.85				35,696		35,696		35,696			4,690		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	03/19/2027		1,374,385	0.85				(35,696)		(35,696)		(35,696)			4,690		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	VMT	05/20/2026	03/19/2027		1,515,334	0.85				(39,357)		(39,357)		(39,357)			5,171		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	05/20/2026	03/19/2027		567,877	0.85				(14,749)		(14,749)		(14,749)			1,938		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/20/2026	03/19/2027		842,365	0.85				21,878		21,878		21,878			2,874		0002
Currency Forward S USD L EUR	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/21/2026	03/19/2027		31,905,117	0.85				(766,329)		(766,329)		(766,329)			108,870		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/27/2026	03/19/2027		8,229,948	0.85				(220,985)		(220,985)		(220,985)			28,083		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/28/2026	03/19/2027		94,177	0.75				825		825		825			321		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/28/2026	03/19/2027		3,995,713	0.75				35,009		35,009		35,009			13,635		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/28/2026	03/19/2027		201,047	0.75				1,761		1,761		1,761			686		0002
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	03/19/2027		201,047	0.75				(1,761)		(1,761)		(1,761)			686		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/28/2026	03/19/2027		486,581	0.75				4,263		4,263		4,263			1,660		0002
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	05/28/2026	03/19/2027		486,581	0.75				(4,263)		(4,263)		(4,263)			1,660		0002

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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)
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	05/28/2026	03/19/2027		298,227	0.75				2,613		2,613		2,613			1,018		0002
Currency Forward S USD L GBP	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	03/19/2027		1,586,840	0.75				(14,013)		(14,013)		(14,013)			5,415		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	06/18/2027		28,963,302	0.75				227,199		227,199		227,199			122,459		0002
Currency Forward S USD L GBP	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	03/19/2027		9,654,427	0.75				(85,256)		(85,256)		(85,256)			32,944		0002
Currency Forward L USD S GBP	ASSET HEDGE	BA1	Currency	VMT	06/04/2026	03/19/2027		4,257,848	0.75				37,600		37,600		37,600			14,529		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	06/18/2027		883,888	0.75				6,934		6,934		6,934			3,737		0002
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	06/04/2026	06/18/2027		28,963,302	0.75				(227,199)		(227,199)		(227,199)			122,459		0002
Currency Forward S USD L GBP	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	03/19/2027		4,257,848	0.75				(37,600)		(37,600)		(37,600)			14,529		0002
Currency Forward L USD S GBP	ASSET HEDGE	BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	06/04/2026	03/19/2027		3,805,483	0.75				33,605		33,605		33,605			12,985		0002
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	06/04/2026	06/18/2027		883,888	0.75				(6,934)		(6,934)		(6,934)			3,737		0002
Currency Forward S USD L GBP	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	03/19/2027		3,805,483	0.75				(33,605)		(33,605)		(33,605)			12,985		0002
Currency Forward L USD S GBP	ASSET HEDGE	BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	06/04/2026	03/19/2027		1,586,840	0.75				14,013		14,013		14,013			5,415		0002
Currency Forward S USD L GBP	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	03/19/2027		2,332,393	0.75				(20,597)		(20,597)		(20,597)			7,959		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	06/18/2027		12,454,626	0.75				97,699		97,699		97,699			52,659		0002
Currency Forward S USD L GBP	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	03/19/2027		736,545	0.75				(6,504)		(6,504)		(6,504)			2,513		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	06/18/2027		12,454,626	0.75				97,699		97,699		97,699			52,659		0002
Currency Forward S USD L GBP	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	03/19/2027		32,678,205	0.75				(288,573)		(288,573)		(288,573)			111,508		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/04/2026	06/18/2027		50,491,518	0.75				396,074		396,074		396,074			213,482		0002
Currency Forward L USD S GBP	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I70UK5573	06/10/2026	03/19/2027		7,056,853	0.75				38,454		38,454		38,454			24,080		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	03/19/2027		6,598,224	0.86				(132,589)		(132,589)		(132,589)			22,515		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	06/10/2026	03/19/2027		6,598,224	0.86				132,589		132,589		132,589			22,515		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	06/10/2026	03/19/2027		34,457,394	0.86				692,407		692,407		692,407			117,579		0002
Currency Forward S USD L GBP	ASSET HEDGE	BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	06/10/2026	03/19/2027		7,056,853	0.75				(38,454)		(38,454)		(38,454)			24,080		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	06/10/2026	03/19/2027		2,565,976	0.86				51,562		51,562		51,562			8,756		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	06/10/2026	03/19/2027		1,832,840	0.86				36,830		36,830		36,830			6,254		0002
Currency Forward L USD S GBP	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I70UK5573	06/10/2026	03/19/2027		63,007,618	0.75				343,335		343,335		343,335			215,001		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	03/19/2027		2,185,261	0.85				(51,185)		(51,185)		(51,185)			7,457		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	VMT	06/17/2026	03/19/2027		7,074,502	0.85				168,185		168,185		168,185			24,140		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	03/19/2027		521,203	0.85				(12,208)		(12,208)		(12,208)			1,779		0002

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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)
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	VMT	06/17/2026	03/19/2027		1,776,506	0.85				42,234		42,234		42,234			6,062		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	06/17/2026	03/19/2027		212,269	0.85				(4,972)		(4,972)		(4,972)			724		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	03/19/2027		521,203	0.85				12,208		12,208		12,208			1,779		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	03/19/2027		1,776,506	0.85				(42,234)		(42,234)		(42,234)			6,062		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	03/19/2027		7,074,502	0.85				(168,185)		(168,185)		(168,185)			24,140		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	03/19/2027		212,269	0.85				4,972		4,972		4,972			724		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	03/19/2027		319,447	0.85				7,482		7,482		7,482			1,090		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	03/19/2027		100,878	0.85				2,363		2,363		2,363			344		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/17/2026	03/19/2027		4,053,594	0.85				94,946		94,946		94,946			13,832		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	06/24/2026	03/19/2027		901,331	0.87				(1,463)		(1,463)		(1,463)			3,076		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/24/2026	03/19/2027		901,331	0.87				1,463		1,463		1,463			3,076		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/24/2026	03/19/2027		951,405	0.87				1,544		1,544		1,544			3,246		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/24/2026	03/19/2027		450,665	0.87				732		732		732			1,538		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	06/24/2026	03/19/2027		6,609,762	0.87				10,729		10,729		10,729			22,555		0002
Currency Forward L USD S GBP	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I7OUK5573	07/29/2026	07/30/2027		2,545,275	0.75				(3,677)		(3,677)		(3,677)			11,595		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	07/10/2026	03/19/2027		404,411	0.87				(3,326)		(3,326)		(3,326)			1,380		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	07/10/2026	03/19/2027		404,411	0.87				3,326		3,326		3,326			1,380		0002
Currency Forward S USD L GBP	ASSET HEDGE	BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	07/29/2026	07/30/2027		2,545,275	0.75				3,677		3,677		3,677			11,595		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	07/10/2026	03/19/2027		2,111,922	0.87				17,371		17,371		17,371			7,207		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	07/10/2026	03/19/2027		157,271	0.87				1,294		1,294		1,294			537		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	07/10/2026	03/19/2027		112,336	0.87				924		924		924			383		0002
Currency Forward L USD S GBP	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I7OUK5573	07/29/2026	07/30/2027		22,725,665	0.75				(32,829)		(32,829)		(32,829)			103,529		0002
Currency Forward S USD L CAD	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	07/10/2026	11/30/2026		1,708,672	1.4				(13,096)		(13,096)		(13,096)			3,493		0002
Currency Forward L USD S EUR	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/17/2026	09/30/2027		51,409,501	0.85				1,031,072		1,031,072		1,031,072			257,048		0002
Currency Forward S USD L EUR	ASSET HEDGE	B1	Currency	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	09/30/2027		10,281,665	0.85				(206,210)		(206,210)		(206,210)			51,408		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/28/2026	03/19/2027		2,030,615	0.86				(43,051)		(43,051)		(43,051)			6,929		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/28/2026	03/19/2027		4,061,231	0.86				(86,103)		(86,103)		(86,103)			13,858		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	08/28/2026	03/19/2027		2,030,615	0.86				43,051		43,051		43,051			6,929		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	03/19/2027		3,100,900	0.86				(59,772)		(59,772)		(59,772)			10,581		0002

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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)
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	08/31/2026	06/18/2027		1,046,823	0.74				(18,791)		(18,791)		(18,791)			4,426		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/18/2026	03/19/2027		3,100,900	0.86				59,772		59,772		59,772			10,581		0002
Currency Forward L USD S EUR	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/17/2026	09/30/2027		10,281,665	0.85				206,210		206,210		206,210			51,408		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/31/2026	06/18/2027		1,046,823	0.74				18,791		18,791		18,791			4,426		0002
Currency Forward S USD L GBP	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	08/18/2026	06/18/2027		2,919,663	0.74				(50,721)		(50,721)		(50,721)			12,345		0002
Currency Forward L USD S EUR	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/17/2026	09/30/2027		7,196,224	0.85				144,328		144,328		144,328			35,981		0002
Currency Forward S USD L EUR	ASSET HEDGE	B1	Currency	EGL 5KCJSCUB87LQCN2G7947	08/17/2026	09/30/2027		7,196,224	0.85				(144,328)		(144,328)		(144,328)			35,981		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/18/2026	06/18/2027		2,919,663	0.74				50,721		50,721		50,721			12,345		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/18/2026	06/18/2027		4,345,590	0.74				75,492		75,492		75,492			18,374		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/18/2026	03/19/2027		4,599,747	0.86				88,664		88,664		88,664			15,696		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/18/2026	06/18/2027		1,372,292	0.74				23,840		23,840		23,840			5,802		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/18/2026	03/19/2027		1,452,552	0.86				27,999		27,999		27,999			4,957		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/05/2026	09/30/2027		99,428,500	0.85				1,811,714		1,811,714		1,811,714			497,143		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/28/2026	03/19/2027		2,122,872	0.86				(45,007)		(45,007)		(45,007)			7,244		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/31/2026	06/18/2027		7,867,401	0.74				141,225		141,225		141,225			33,264		0002
Currency Forward L USD S EUR	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/17/2026	09/30/2027		61,691,166	0.85				1,237,282		1,237,282		1,237,282			308,456		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,388,070	0.74				30,553		30,553		30,553			5,555		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		1,939,802	0.74				24,818		24,818		24,818			4,512		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		471,153	0.74				6,028		6,028		6,028			1,096		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		4,423,449	0.74				56,593		56,593		56,593			10,290		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		131,832	0.86				2,092		2,092		2,092			307		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		4,343,025	0.86				68,915		68,915		68,915			10,103		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	09/29/2026	12/18/2026		1,852,817	0.88				(2,469)		(2,469)		(2,469)			4,310		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		295,459	0.86				4,688		4,688		4,688			687		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		417,470	0.86				6,624		6,624		6,624			971		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		5,041,650	0.86				79,144		79,144		79,144			11,728		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		4,537,872	0.74				58,057		58,057		58,057			10,556		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	CIBC 21GI19DL770X0HC3ZE78	09/16/2026	12/18/2026		19,295,339	0.86				302,243		302,243		302,243			44,884		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,529,740	0.86				39,712		39,712		39,712			5,885		0002

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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)
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	BAR G5GSEF7VJP5I7OUK5573	09/16/2026	12/18/2026		7,535,754	0.74				91,102		91,102		91,102			17,529		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		44,016,162	0.74				560,232		560,232		560,232			102,388		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	12/18/2026		295,459	0.86				(4,688)		(4,688)		(4,688)			687		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	09/24/2026	03/19/2027		309,567	0.87				311		311		311			1,056		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,371,916	0.74				30,346		30,346		30,346			5,517		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		4,409,987	0.74				56,421		56,421		56,421			10,258		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,308,647	0.74				29,537		29,537		29,537			5,370		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	CIBC 2IGI19DL77OX0HC3ZE78	09/16/2026	12/18/2026		1,010,655	0.86				15,831		15,831		15,831			2,351		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	09/24/2026	03/19/2027		293,274	0.87				294		294		294			1,001		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		8,800,045	0.86				139,639		139,639		139,639			20,470		0002
Currency Forward L USD S GBP	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I7OUK5573	09/09/2026	07/30/2027		1,362,711	0.74				25,257		25,257		25,257			6,208		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/29/2026	03/19/2027		361,302	0.87				(402)		(402)		(402)			1,233		0002
Currency Forward S USD L GBP	ASSET HEDGE	BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	09/09/2026	07/30/2027		1,362,711	0.74				(25,257)		(25,257)		(25,257)			6,208		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		70,225,644	0.86				1,102,404		1,102,404		1,102,404			163,355		0002
Currency Forward L USD S GBP	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I7OUK5573	09/09/2026	07/30/2027		12,167,063	0.74				225,513		225,513		225,513			55,428		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	09/24/2026	03/19/2027		293,274	0.87				(294)		(294)		(294)			1,001		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/29/2026	03/19/2027		140,506	0.87				(156)		(156)		(156)			479		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		4,878,448	0.74				62,414		62,414		62,414			11,348		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		4,813,832	0.74				61,588		61,588		61,588			11,198		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,557,685	0.74				32,723		32,723		32,723			5,950		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	09/24/2026	03/19/2027		146,638	0.87				147		147		147			500		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		681,135	0.86				10,808		10,808		10,808			1,584		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	12/18/2026		681,135	0.86				(10,808)		(10,808)		(10,808)			1,584		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	12/18/2026		5,221,718	0.86				(81,793)		(81,793)		(81,793)			12,146		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	12/18/2026		4,343,025	0.86				(68,915)		(68,915)		(68,915)			10,103		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	CIBC 2IGI19DL77OX0HC3ZE78	09/16/2026	12/18/2026		46,648,110	0.86				730,697		730,697		730,697			108,510		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	09/24/2026	03/19/2027		2,150,680	0.87				2,159		2,159		2,159			7,339		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		22,285,572	0.86				349,839		349,839		349,839			51,840		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,248,071	0.74				28,762		28,762		28,762			5,229		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)
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,490,378	0.74				31,862		31,862		31,862			5,793		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		4,514,987	0.74				57,764		57,764		57,764			10,503		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	12/18/2026		1,852,817	0.88				2,469		2,469		2,469			4,310		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	CIBC 2IGI19DL770X0HC3ZE78	09/16/2026	12/18/2026		5,221,718	0.86				81,793		81,793		81,793			12,146		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		4,343,025	0.86				68,915		68,915		68,915			10,103		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1	Currency	EGL 5KCJSCUB87LQCN2G7947	09/29/2026	03/19/2027		361,302	0.87				402		402		402			1,233		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	09/29/2026	12/18/2026		13,924,846	0.88				(18,558)		(18,558)		(18,558)			32,391		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	09/02/2026	06/18/2027		18,986,988	0.74				283,814		283,814		283,814			80,279		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		4,018,258	0.74				51,409		51,409		51,409			9,347		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		3,567,298	0.74				45,640		45,640		45,640			8,298		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/29/2026	03/19/2027		100,362	0.87				(112)		(112)		(112)			342		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	CIBC 2IGI19DL770X0HC3ZE78	09/16/2026	12/18/2026		2,188,290	0.86				34,277		34,277		34,277			5,090		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		16,395,118	0.74				208,675		208,675		208,675			38,137		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/29/2026	03/19/2027		1,886,798	0.87				(2,098)		(2,098)		(2,098)			6,438		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	BAR G5GSEF7VJP5I7OUK5573	09/16/2026	12/18/2026		53,807,600	0.74				650,499		650,499		650,499			125,164		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		4,891,909	0.74				62,586		62,586		62,586			11,379		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,095,956	0.74				26,815		26,815		26,815			4,876		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,288,455	0.74				29,278		29,278		29,278			5,323		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1 and BA1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		81,631,256	0.74				1,038,991		1,038,991		1,038,991			189,886		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	CIBC 2IGI19DL770X0HC3ZE78	09/16/2026	12/18/2026		3,200,408	0.86				50,131		50,131		50,131			7,445		0002
Currency Forward S USD L EUR	ASSET HEDGE	D1 and BA1	Currency	EGL 5KCJSCUB87LQCN2G7947	09/16/2026	12/18/2026		2,188,290	0.86				(34,277)		(34,277)		(34,277)			5,090		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	BAR G5GSEF7VJP5I7OUK5573	09/16/2026	12/18/2026		32,957,155	0.74				398,430		398,430		398,430			76,663		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	BAR G5GSEF7VJP5I7OUK5573	09/16/2026	12/18/2026		21,523,040	0.74				260,199		260,199		260,199			50,066		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,187,494	0.74				27,987		27,987		27,987			5,088		0002
Currency Forward L USD S GBP	ASSET HEDGE	D1	Currency	GOLD W22LROWP2IHZNBB6K528	09/16/2026	12/18/2026		2,145,763	0.74				27,453		27,453		27,453			4,991		0002
Currency Forward L USD S EUR	ASSET HEDGE	D1 and BA1	Currency	RBC ES7IP3U3RHIGC71XBU11	09/16/2026	12/18/2026		7,309,724	0.86				115,991		115,991		115,991			17,003		0002
1439999999. Subtotal - forwards - hedging other													32,353,086	XXX	32,353,086		37,579,100			8,281,165	XXX	XXX
1479999999. Subtotal - forwards													32,353,086	XXX	32,353,086		37,579,100			8,281,165	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										381,711,092	775,829,090		1,236,735,814	XXX	1,236,735,814	403,611,691		(253,888,060)			XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							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)
1709999999. Subtotal - hedging other										(37,073,962)	(85,325,694)		(103,468,476)	XXX	(103,468,476)	(42,761,975)	37,579,100	23,092,032		8,281,165	XXX	XXX
1719999999. Subtotal - replication														XXX							XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										344,637,130	690,503,396		1,133,267,338	XXX	1,133,267,338	360,849,716	37,579,100	(230,796,027)		8,281,165	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges equity risk of fixed income annuity products.
0002	Hedges the currency risk of foreign denominated assets.

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX									
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	103,720,000		98,012,485	(10,675)		98,012,485	(10,675)			
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	50,065,000		55,221,403	(36,506)	5,119,897	55,221,403	(36,506)	5,119,897	932,782	6,052,679
Bank of Montreal	NQG6HPCNCCU6TUTQYE16	Y	Y	81,970,000		79,863,846			79,863,846				
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	145,048,000		138,070,810	(1,352)		138,070,810	(1,352)			
Canadian Imperial Bank of Commerce	2IGI19DL77OXOHC3ZE78	Y	Y	8,900,000		10,669,397	(644,325)	1,125,073	10,669,397	(644,325)	1,125,073	601,824	1,726,897
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	89,950,000		86,920,956			86,920,956				
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	33,530,000		31,743,465			31,743,465			385,284	
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Y	Y	35,880,000		34,182,437			34,182,437				
Mizuho Bank LTD	549300Y6K4T3QBM4LN29	Y	Y	223,080,000		213,268,527	(3,838)		213,268,527	(3,838)			
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	62,728,689		58,106,566			58,106,566				
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	101,240,000		106,215,729	(5,639)	4,970,091	106,215,729	(5,639)	4,970,091	1,808,031	6,778,121
Societe Generale S.A.	O2RNE8IBXP4R0TD8PU41	Y	Y	52,350,000		51,097,288	(21,191)		51,097,288	(21,191)			
Truist Bank	JJKC32MCHWDI71265Z06	Y	Y	36,110,000		34,866,063			34,866,063				
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	16,180,000		15,542,122	(10,694)		15,542,122	(10,694)			
Wells Fargo Bank N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	251,060,000		262,800,650	(1,943,349)	9,797,301	262,800,650	(1,943,349)	9,797,301	3,676,263	13,473,565
Eagle Life Insurance Company	5KCJSCUB87LQCN2G7947	Y	N			141,962	(140,740,896)		141,962	(140,740,896)		783,301	
Vermont Reinsurance Company		Y	N			248,019	(285,925)		248,019	(285,925)		93,681	55,774
0299999999. Total NAIC 1 Designation				1,291,811,689		1,276,971,726	(143,704,389)	21,012,361	1,276,971,726	(143,704,389)	21,012,361	8,281,165	28,087,035
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)													
0999999999 - Gross totals				1,291,811,689		1,276,971,726	(143,704,389)	21,012,361	1,276,971,726	(143,704,389)	21,012,361	8,281,165	28,087,035
1. Offset per SSAP No. 64						143,704,389	(143,704,389)						
2. Net after right of offset per SSAP No. 64						1,133,267,337							

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)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Cash		Cash	103,720,000	103,720,000	XXX		V
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash		Cash	50,065,000	50,065,000	XXX		V
Bank of Montreal NQQ6HPCNCCU6TUTQYE16	Cash		Cash	81,970,000	81,970,000	XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash	145,048,000	145,048,000	XXX		V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Cash		Cash	8,900,000	8,900,000	XXX		V
Citibank, N.A. E57ODZWZ7FF32TWEFA76	Cash		Cash	89,950,000	89,950,000	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	33,530,000	33,530,000	XXX		V
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Cash		Cash	35,880,000	35,880,000	XXX		V
Mizuho Bank LTD 549300Y6K4T30BM4LN29	Cash		Cash	223,080,000	223,080,000	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash	62,728,689	62,728,689	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash	101,240,000	101,240,000	XXX		V
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Cash		Cash	52,350,000	52,350,000	XXX		V
Truist Bank JJKC32MCHWDI71265Z06	Cash		Cash	36,110,000	36,110,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	16,180,000	16,180,000	XXX		V
Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	Cash		Cash	251,060,000	251,060,000	XXX		V
0299999999 - Total				1,291,811,689	1,291,811,689	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
STATE STREET BANK ..... BOSTON, MASSACHUSETTS		2.920	2,320,548		92,400,380	252,372,077	136,652,656	XXX.
JP MORGAN ..... NEW YORK, NEW YORK		3.780	1,465,076		76,580,593	41,383,802	85,945,829	XXX.
STATE STREET BANK ..... BOSTON, MASSACHUSETTS	0	2.920	1,150,563		53,460,711	88,663,137	114,369,470	XXX.
BANK OF AMERICA ..... NEW YORK, NEW YORK		3.550	457,847		52,429,353	52,582,073	52,732,220	XXX.
JP MORGAN ..... NEW YORK, NEW YORK	0	3.780	409,783		106,559,264	21,247,943	26,069,697	XXX.
CITIBANK ..... NEW YORK, NEW YORK		2.920	138,222		37,388,556	38,745,935	40,907,348	XXX.
FHLB ..... DES MOINES, IOWA					1,263,119	1,441,744	1,448,207	XXX.
PNC BANK ..... PITTSBURGH, PENNSYLVANIA ..					(80,417,716)	(56,831,431)	(64,412,850)	XXX.
BNY MELLON ..... NEW YORK, NEW YORK							40,000,000	XXX.
BNY MELLON ..... NEW YORK, NEW YORK	0				163,607	164,829	1,785,507	XXX.
BANKERS TRUST ..... DES MOINES, IOWA		0.970	224		99,970	99,912	99,856	XXX.
BANK UNITED ..... MIAMI LAKES, FLORIDA					175,487	175,487	175,487	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX	12		86,536	86,740	83,389	XXX
0199999. Totals - open depositories	XXX	XXX	5,942,276		340,189,861	440,132,248	435,856,816	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX	5,942,276		340,189,861	440,132,248	435,856,816	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	5,942,276		340,189,861	440,132,248	435,856,816	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	0	07/08/2026	3.677	10/01/2026	10,000,000		85,808
	UNITED STATES TREASURY TBILL_CASH	C	07/08/2026	3.677	10/01/2026	200,000,000		1,716,166
	UNITED STATES TREASURY TBILL_CASH	0	08/05/2026	3.698	10/29/2026	94,725,756		553,717
	UNITED STATES TREASURY TBILL_CASH	0	08/05/2026	3.698	10/29/2026	87,745,963		512,917
	UNITED STATES TREASURY TBILL_CASH		09/30/2026	4.000	12/24/2026	298,149,593		72,807
	UNITED STATES TREASURY TBILL_CASH	0	09/28/2026	4.055	12/24/2026	142,636,311		14,630
	UNITED STATES TREASURY TBILL_CASH	C	09/28/2026	4.055	12/24/2026	198,133,334		20,323
	UNITED STATES TREASURY TBILL_CASH	C	07/17/2026	3.647	10/15/2026	199,714,279		1,416,445
	UNITED STATES TREASURY TBILL_CASH	0	07/30/2026	3.655	10/22/2026	364,194,800		2,391,514
	UNITED STATES TREASURY TBILL_CASH	C	07/30/2026	3.655	10/22/2026	289,375,574		1,900,207
	UNITED STATES TREASURY TBILL_CASH	0	08/12/2026	3.692	11/05/2026	18,931,441		95,156
	UNITED STATES TREASURY TBILL_CASH	C	08/26/2026	3.680	11/19/2026	74,622,984		272,484
	UNITED STATES TREASURY TBILL_CASH	0	08/26/2026	3.680	11/19/2026	126,358,909		461,397
	UNITED STATES TREASURY TBILL_CASH	0	09/09/2026	0.000	12/03/2026	24,833,710		54,939
	UNITED STATES TREASURY TBILL_CASH	C	09/09/2026	0.000	12/03/2026	198,669,682		439,516
	UNITED STATES TREASURY TBILL_CASH	0	09/16/2026	3.920	12/10/2026	2,976,979		4,542
	UNITED STATES TREASURY TBILL_CASH	C	09/16/2026	3.920	12/10/2026	272,900,688		416,367
	UNITED STATES TREASURY TBILL_CASH		09/24/2026	4.020	12/17/2026	96,170,096		74,349
	UNITED STATES TREASURY TBILL_CASH	0	09/24/2026	4.020	12/17/2026	123,927,839		91,580
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						2,824,067,938		10,594,864
0489999999. Total - issuer credit obligations (unaffiliated)						2,824,067,938		10,594,864
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						2,824,067,938		10,594,864
38142B-50-0	GOLDMAN SACHS FINANCIAL SQUARE STIF_FUN	0	09/30/2026	0.000		2,523,660		95,108
4812C0-68-8	JPMORGAN US GOVERNMENT MONEY M US GOVT M	0	09/30/2026	0.000				645,763
4812C0-68-8	JPMORGAN US GOVERNMENT MONEY M US GOVT M	0	09/30/2026	0.000		5,427,704		26,591
94975H-29-6	WELLS FARGO TREASURY PLUS MONE	SD	12/31/2017	0.000		25,000		
X9USDD-RE-0	DREYFUS TREASURY OBLIGATIONS C	0	09/30/2026	0.000		45,049,008		52,545
X9USDD-RE-0	DREYFUS TREASURY OBLIGATIONS C	0	09/30/2026	0.000		13,453,318		16,800
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						66,478,690		836,807
	DREYFUS GOVERNMENT CASH MANAGE STIFFUND	0	09/30/2026	0.000		3,832,154		4,631
	DREYFUS GOVERNMENT CASH MANAGE STIFFUND	0	09/30/2026	0.000		229,645		278
	STATE ST INST US GOV MM FUND STATESTRINS	0	09/30/2026	0.000		11,954,409		
	STATE ST INST US GOV MM FUND STATESTRINS	0	09/29/2026	0.000		6,070,333		
	INVESCO GOVERNMENT & AGENCY FUND PO STIFFUND		09/30/2026	0.000		43,000,000		1,775,248
8499999999. Subtotal - other cash equivalents (unaffiliated)						65,086,541		1,780,157
8589999999. Total cash equivalents (unaffiliated)						2,955,633,169		13,211,828
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						2,955,633,169		13,211,828