QUARTERLY STATEMENT

OF THE

AMERICAN NATIONAL INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Texas

FOR THE QUARTER ENDED
MARCH 31, 2026

[X] **LIFE, ACCIDENT AND HEALTH** [ ] **FRATERNAL BENEFIT SOCIETIES**

2026

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

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

American National Insurance Company

NAIC Group Code 0408 (Current) 0408 (Prior) NAIC Company Code 60739 Employer's ID Number 74-0484030

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 03/01/1905 Commenced Business 03/17/1905

Statutory Home Office One Moody Plaza (Street and Number), Galveston, TX, US 77550 (City or Town, State, Country and Zip Code)

Main Administrative Office One Moody Plaza (Street and Number)
Galveston, TX, US 77550 (City or Town, State, Country and Zip Code), 409-763-4661 (Area Code) (Telephone Number)

Mail Address One Moody Plaza (Street and Number or P.O. Box), Galveston, TX, US 77550 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Moody Plaza (Street and Number)
Galveston, TX, US 77550 (City or Town, State, Country and Zip Code), 409-766-6057 (Area Code) (Telephone Number)

Internet Website Address www.americannational.com

Statutory Statement Contact De'Shawna Charnelle Sherman (Name), 409-766-6057 (Area Code) (Telephone Number)
FinancialStatementContact@AmericanNational.com (E-mail Address), 409-766-6936 (FAX Number)

OFFICERS

Chairman of the Board, President & Chief Executive Officer	Timothy Allen Walsh	Chief Financial Officer & Treasurer	Reza Syed
Senior Vice President, General Counsel & Corporate Secretary	Sean Anthony Monticello		

OTHER

Bereket "Josh" Feyissa, Executive Vice President & Chief Operating Officer	Kate Jordan Breen, Senior Vice President	Matthew Russell Byrd, Senior Vice President & Chief Risk Officer
Michael Scott Marquis, Senior Vice President	Cecilia Guerrero Pardo, Senior Vice President	Zachary Myles Axelrod, Chief Actuary

DIRECTORS OR TRUSTEES

Bereket "Josh" Feyissa	Sean Anthony Monticello	Cecilia Guerrero Pardo
Reza Syed	Timothy Allen Walsh	

State of Texas
County of Galveston 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.

Timothy A. Walsh
Timothy Allen Walsh
Chairman of the Board, President & Chief Executive Officer

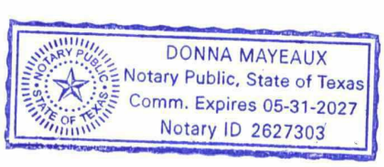
Sean Anthony Monticello
Senior Vice President, General Counsel & Corporate Secretary

Reza Syed
Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 7th day of May 2026

Donna Mayeaux

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	19,507,852,624		19,507,852,624	16,999,817,212
2.	Stocks:				
	2.1 Preferred stocks	149,428,350		149,428,350	145,487,210
	2.2 Common stocks	848,877,842	5,225,443	843,652,399	857,228,191
3.	Mortgage loans on real estate:				
	3.1 First liens	4,450,928,110		4,450,928,110	4,669,240,680
	3.2 Other than first liens	150,224,546		150,224,546	150,482,332
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	28,631,527		28,631,527	64,223,503
	4.2 Properties held for the production of income (less $ ..... encumbrances)	154,179,660		154,179,660	194,811,411
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 179,324,132), cash equivalents ($ 3,964,656,924) and short-term investments ($ 42,503,571)	4,186,484,627		4,186,484,627	5,047,254,429
6.	Contract loans (including $ ..... premium notes)	208,756,843	739,985	208,016,858	199,614,365
7.	Derivatives	193,711,946		193,711,946	199,650,181
8.	Other invested assets	3,957,800,770	6,238,333	3,951,562,437	3,725,866,391
9.	Receivables for securities	1,819,554		1,819,554	656,604
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	33,838,696,399	12,203,761	33,826,492,638	32,254,332,509
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	255,728,231		255,728,231	283,777,848
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,055,200	163,450	2,891,750	67,697,375
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	50,666,191		50,666,191	45,576,065
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	7,044,776		7,044,776	
	16.2 Funds held by or deposited with reinsured companies	1,971,294		1,971,294	1,943,350
	16.3 Other amounts receivable under reinsurance contracts	137,383,281		137,383,281	33,334,776
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	567,593		567,593	85,952,825
18.2	Net deferred tax asset	486,385,071	157,983,871	328,401,200	328,911,608
19.	Guaranty funds receivable or on deposit	10,557,248		10,557,248	10,236,570
20.	Electronic data processing equipment and software	21,515,560	16,929,960	4,585,600	6,813,068
21.	Furniture and equipment, including health care delivery assets ($ .....)	2,016,473	2,016,473		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	135,686,559		135,686,559	69,704,726
24.	Health care ($ .....) and other amounts receivable	242,063	242,063		
25.	Aggregate write-ins for other than invested assets	549,318,578	122,631,975	426,686,603	420,710,577
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	35,500,834,517	312,171,553	35,188,662,964	33,608,991,297
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,469,947,929		6,469,947,929	6,554,124,794
28.	Total (Lines 26 and 27)	41,970,782,446	312,171,553	41,658,610,893	40,163,116,091
	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.	XOL Permitted Practice	370,481,264		370,481,264	370,481,264
2502.	P&C Reinsurance	64,471,683	29,900,613	34,571,070	22,217,834
2503.	Miscellaneous Receivables	11,722,390	930,517	10,791,873	8,948,253
2598.	Summary of remaining write-ins for Line 25 from overflow page	102,643,241	91,800,845	10,842,396	19,063,226
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	549,318,578	122,631,975	426,686,603	420,710,577

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 27,949,088,173 less $ included in Line 6.3 (including $ 22,735,119,512 Modco Reserve)	27,949,088,173	26,537,224,218
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	44,125,732	38,248,995
3.	Liability for deposit-type contracts (including $ Modco Reserve)	3,561,911,649	2,920,341,985
4.	Contract claims:		
	4.1 Life	189,438,840	175,658,964
	4.2 Accident and health	9,786,895	10,597,958
5.	Policyholders' dividends/refunds to members $ 82,697 and coupons $ due and unpaid	82,697	178,685
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)	2,397,175	2,697,313
	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 $ 37,346 accident and health premiums	2,888	4,535
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 $ 7,862,187 assumed and $ 44,760,318 ceded	52,622,505	74,635,680
	9.4 Interest Maintenance Reserve	43,910,116	38,186,179
10.	Commissions to agents due or accrued-life and annuity contracts $ 3,470,431 , accident and health $ 1,200,004 and deposit-type contract funds $	4,670,435	5,187,449
11.	Commissions and expense allowances payable on reinsurance assumed	977	6,654
12.	General expenses due or accrued	43,229,465	65,489,057
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(427,848,110)	(396,759,813)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	7,788,021	54,072,910
15.1	Current federal and foreign income taxes, including $ 35,500,394 on realized capital gains (losses)	12,353,026	567,593
15.2	Net deferred tax liability		
16.	Unearned investment income	221,136	211,480
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,899,468	30,579,403
18.	Amounts held for agents' account, including $ agents' credit balances		543,557
19.	Remittances and items not allocated	211,925,690	197,536,973
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	3,588,469	3,594,079
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	578,977,146	575,625,390
	24.02 Reinsurance in unauthorized and certified ($) companies	15,071,962	15,388,717
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	109,405,784	41,124,565
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,839,813	2,256,949
	24.08 Derivatives		
	24.09 Payable for securities	60,467,501	545,265,465
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	187,377,378	252,057,632
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	32,666,334,831	31,190,522,572
27.	From Separate Accounts Statement	6,469,947,929	6,554,124,794
28.	Total liabilities (Lines 26 and 27)	39,136,282,760	37,744,647,366
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,416,970,530	1,270,836,651
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,100,357,603	1,142,632,074
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)	2,517,328,133	2,413,468,725
38.	Totals of Lines 29, 30 and 37	2,522,328,133	2,418,468,725
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	41,658,610,893	40,163,116,091
	DETAILS OF WRITE-INS		
2501.	Restricted options collateral	122,537,670	203,506,250
2502.	Pending escheat items	52,843,777	51,826,013
2503.	Property and casualty reinsurance liabilities	7,960,601	(7,187,248)
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,035,330	3,912,617
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	187,377,378	252,057,632
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.			
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)		

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	(28,612,059)	544,530,314	2,131,838,785
2.	Considerations for supplementary contracts with life contingencies	4,927,214	564,549	2,888,139
3.	Net investment income	406,163,067	312,044,320	1,425,178,297
4.	Amortization of Interest Maintenance Reserve (IMR)	900,848	(907,395)	(2,895,323)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	213,316,399	88,235,522	552,436,216
7.	Reserve adjustments on reinsurance ceded	1,210,744,430	497,900,555	3,260,223,902
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,743,011	(9,131,307)	16,169,089
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	23,196,598	2,706,311	6,512,191
9.	Totals (Lines 1 to 8.3)	1,834,379,508	1,435,942,869	7,392,351,296
10.	Death benefits	36,140,568	12,079,434	121,905,046
11.	Matured endowments (excluding guaranteed annual pure endowments)	301,317	476,635	1,560,851
12.	Annuity benefits	64,314,046	30,753,875	652,503,946
13.	Disability benefits and benefits under accident and health contracts	13,544,624	10,741,005	62,979,808
14.	Coupons, guaranteed annual pure endowments and similar benefits	68,965	2,015	460,925
15.	Surrender benefits and withdrawals for life contracts	61,093,488	46,189,731	154,305,362
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	26,679,588	21,726,520	74,394,424
18.	Payments on supplementary contracts with life contingencies	12,862	13,133	(40,730)
19.	Increase in aggregate reserves for life and accident and health contracts	1,417,035,721	968,162,960	5,113,157,043
20.	Totals (Lines 10 to 19)	1,619,191,179	1,090,145,308	6,181,226,675
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	82,928,053	81,364,262	390,862,750
22.	Commissions and expense allowances on reinsurance assumed	1,313,508	1,553,087	24,513,795
23.	General insurance expenses and fraternal expenses	88,084,975	74,461,158	247,960,093
24.	Insurance taxes, licenses and fees, excluding federal income taxes	13,627,535	13,897,647	87,164,185
25.	Increase in loading on deferred and uncollected premiums	(5,593,017)	(1,126,521)	(6,422,225)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(78,404,435)	264,940,129	333,781,585
27.	Aggregate write-ins for deductions	(5,675,131)	(2,913,275)	195,756,264
28.	Totals (Lines 20 to 27)	1,715,472,667	1,522,321,795	7,454,843,122
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	118,906,841	(86,378,926)	(62,491,826)
30.	Dividends to policyholders and refunds to members	260,280	164,182	(460,544)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	118,646,561	(86,543,108)	(62,031,282)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	23,144,327	(21,671,905)	24,726,435
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)	95,502,234	(64,871,203)	(86,757,717)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 19,850,632 (excluding taxes of $ 1,761,019 transferred to the IMR)	(3,966,001)	(30,434,798)	158,251,913
35.	Net income (Line 33 plus Line 34)	91,536,233	(95,306,001)	71,494,196
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,418,468,725	2,263,993,639	2,263,993,639
37.	Net income (Line 35)	91,536,233	(95,306,001)	71,494,196
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (11,328,856)	12,116,355	(32,354,820)	51,014,348
39.	Change in net unrealized foreign exchange capital gain (loss)	(20,449,406)	(14,995,079)	(32,646,245)
40.	Change in net deferred income tax	38,149,508	28,197,989	104,996,313
41.	Change in nonadmitted assets	(70,272,698)	(68,913,540)	314,426,097
42.	Change in liability for reinsurance in unauthorized and certified companies	316,755		(492,760)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(3,351,756)	51,229,513	(230,599,050)
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	(704,972)		
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	146,133,879		150,000,000
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(89,614,490)	(8)	(298,057,528)
52.	Dividends to stockholders			(195,191,611)
53.	Aggregate write-ins for gains and losses in surplus		(17,606,505)	219,531,326
54.	Net change in capital and surplus for the year (Lines 37 through 53)	103,859,408	(149,748,451)	154,475,086
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,522,328,133	2,114,245,188	2,418,468,725
	DETAILS OF WRITE-INS			
08.301.	Property and Casualty Reinsurance Income	13,443,830	1,404,605	3,440,135
08.302.	Miscellaneous Income	9,849,539	142,995	291,689
08.303.	Group Reinsurance Fee Income	3,609	1,120	25,141
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(100,380)	1,157,591	2,755,226
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	23,196,598	2,706,311	6,512,191
2701.	Reserve Adjustment on Modified Coinsurance Assumed	2,155,541		155,932,608
2702.	Fines and Penalties to Regulatory Authorities	2,264	5,974	20,608
2703.	PRT Risk Charge	(278,836)	(1,880,242)	(16,028,611)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(7,554,100)	(1,039,007)	55,831,659
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(5,675,131)	(2,913,275)	195,756,264
5301.	XOL Permitted Practice			370,481,264
5302.	Change in Deferred Tax on Nonadmit Items		(16,893,541)	(79,672,740)
5303.	Change in pension plan unrecognized gains (losses)		(712,964)	(71,277,198)
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		(17,606,505)	219,531,326

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,696,857,229	520,617,651	7,601,254,187
2.	Net investment income	423,667,612	301,987,761	1,349,181,331
3.	Miscellaneous income	24,954,469	3,998,670,029	102,124,156
4.	Total (Lines 1 to 3)	2,145,479,310	4,821,275,441	9,052,559,674
5.	Benefit and loss related payments	525,870,656	3,405,582,380	3,486,574,410
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	47,316,138	271,482,373	728,191,924
7.	Commissions, expenses paid and aggregate write-ins for deductions	252,644,631	252,715,892	650,775,262
8.	Dividends paid to policyholders	656,406	304,274	(579,148)
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(52,414,687)	(29,009,064)	(947,396)
10.	Total (Lines 5 through 9)	774,073,144	3,901,075,855	4,864,015,052
11.	Net cash from operations (Line 4 minus Line 10)	1,371,406,166	920,199,586	4,188,544,622
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	104,316,344	370,101,473	3,247,222,036
	12.2 Stocks	18,159,230	2,215,339	225,721,644
	12.3 Mortgage loans	299,533,280	222,018,138	977,929,998
	12.4 Real estate	74,998,623	6,247,098	67,346,287
	12.5 Other invested assets	115,809,966	28,810,266	2,949,321,746
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		516,002	(2,075,560)
	12.7 Miscellaneous proceeds	2,465,524	76,041,348	592,174,924
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	615,282,967	705,949,664	8,057,641,076
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,593,303,676	1,142,625,303	7,878,578,906
	13.2 Stocks	2,921,778	1,711,203	543,065,227
	13.3 Mortgage loans	75,735,939	98,554,769	711,876,629
	13.4 Real estate	126,170	749,549	2,896,959
	13.5 Other invested assets	362,305,341	217,594,411	3,361,251,292
	13.6 Miscellaneous applications	485,960,914	74,420,230	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,520,353,818	1,535,655,464	12,497,669,011
14.	Net increase/(decrease) in contract loans and premium notes	8,402,493	(10,049,688)	(39,390,421)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,913,473,343)	(819,656,112)	(4,400,637,515)
	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			150,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	641,569,664	551,359,101	2,462,161,186
	16.5 Dividends to stockholders			165,000,000
	16.6 Other cash provided (applied)	39,727,712	(199,843,430)	110,934,029
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	681,297,376	351,515,671	2,558,095,215
	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)	(860,769,802)	452,059,145	2,346,002,323
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	5,047,254,429	2,701,252,106	2,701,252,106
	19.2 End of period (Line 18 plus Line 19.1)	4,186,484,627	3,153,311,251	5,047,254,429

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

20.0001. Non-cash bond disposals	920,569,336		
20.0002. Non-cash bond acquisitions	918,309,865		
20.0003. Reinsurance deferred gain & unrealized gain/losses ceded	201,829,765		298,057,528
20.0004. Contribution of ANTAC from ANGI	146,133,879		
20.0005. PRT premium and in-kind assets			170,950,483
20.0006. ABM dividend in-kind assets			30,287,446
20.0007. Distribution of Vermont III			30,191,611

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	186,872,570	191,018,323	783,652,519
2.	Group life	4,244,296	2,291,630	15,867,759
3.	Individual annuities	1,538,438,010	1,168,539,006	6,203,562,453
4.	Group annuities	69,986,501	391,624,421	1,355,576,178
5.	Accident & health	978,994	2,139,809	5,564,535
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	1,800,520,371	1,755,613,189	8,364,223,444
9.	Deposit-type contracts	614,750,790	16,731,628	2,450,083,596
10.	Total (Lines 8 and 9)	2,415,271,161	1,772,344,817	10,814,307,040

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The TDI recognizes only statutory accounting practices ("SAP") prescribed 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 the 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 state has implemented and adopted certain exceptions to the prescribed accounting practices found in the NAIC SAP and the Insurance Commissioner of the State of Texas has the right to permit other specific practices that deviate from prescribed practices. Such permitted practices employed by ANICO include the following:

At March 31, 2026, ANICO used the following permitted practice that resulted in reported statutory surplus or risk-based capital that is significantly different from the statutory surplus or risk based capital that would have been reported had NAIC statutory accounting practices or the prescribed regulatory accounting practices been followed:

Effective September 30, 2025, ANICO implemented a permitted statutory accounting practice to recognize an admitted asset related to the notional value of coverage defined in an excess of loss reinsurance agreement. This reinsurance agreement has a 20-year term and provides coverage to ANICO for aggregate claims incurred during the agreement term associated with a closed block of life insurance policies exceeding an attachment point as defined in the agreement.

The value of this asset subject to the above permitted practice was approximately $370,481,264 in total at March 31, 2026 and is reported on line 25 (i.e. Aggregate write-ins for other than invested assets) of the balance sheet and will result in an undiminished, equivalent increase in statutory surplus.

In the event ANICO had not employed any or all of these permitted and prescribed practices, ANICO’s risk-based capital (“RBC”) would not have triggered a regulatory event.

The following table presents a reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of Texas:

	SSAP #	F/S Page	F/S Line #	03/31/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 91,536,233	$ 71,494,196
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 91,536,233	$ 71,494,196
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,522,328,133	$ 2,418,468,725
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
XOL Permitted Practice				370,481,264	370,481,264
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,151,846,869	$ 2,047,987,461

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds are valued in accordance with the Securities Valuation Office ("SVO") and rules promulgated by the NAIC. For those securities that are not priced by the SVO, the price is obtained from independent pricing services. Bonds not backed by other loans are generally stated at amortized cost using the scientific interest method, except for bonds with an NAIC designation of 6, which are recorded at the lower of amortized cost or estimated fair value.

(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 6, at the lower of amortized cost or fair market value. Amortized cost is determined using the retrospective method and includes anticipated prepayments.

(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) Derivatives - No Significant Changes

(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) Changes in capitalization policy - No Significant Changes

Notes to the Financial Statements

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

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill

A. Statutory Purchase Method - None

B. Statutory Merger - None

C. Assumption Reinsurance - None

D. Impairment Loss - None

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill - None

4. Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale - None

B. Change in Plan of Sale of Discontinued Operation - None

C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal - None

D. Equity Interest Retained in the Discontinued Operation After Disposal - None

5. Investments

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

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

D. Asset-Backed Securities

(1) Prepayment assumptions for mortgage-backed/asset-backed securities were obtained from independent third party pricing services or internal estimates.

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - None

(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 - None

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

a. The aggregate amount of unrealized losses:		
1. Less than 12 months	$	(9,558,106)
2. 12 months or longer		(20,869,295)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$	829,218,005
2. 12 months or longer		243,955,392

(5) All asset-backed securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. As of March 31, 2026, the Company believes it has the intent and ability to hold securities long enough to allow the cost basis of these securities to be recovered. Although the investment securities above did not meet management's criteria for other-than-temporary impairment at this time, it is possible that future events or information could cause them to conclude that declines in value are other-than-temporary.

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 - None

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

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

J. Real Estate

(1) As of March 31, 2026, the Company recognized impairment losses of $34,545,033 on its Galveston, Texas office building and garage.

(2) The Company sold two investment real estate properties during the first quarter of 2026, recognizing a realized gain of $36,052,136 from those transactions. As of March 31, 2026, the company did not have any real estate classified as available-for-sale.

(3) Changes to a plan of sale for an investment in real estate - None

(4) Retail land sales operations - None

(5) Participating mortgage loan features - None

Notes to the Financial Statements

5. Investments (Continued)

K. Investments in Tax Credit Structures (tax credit investments) - No Significant Changes

L. Restricted Assets

Assets with the restricted code “O” does not indicate the entire asset holding is a restricted assets.

(1) Restricted assets (including pledged)

		Gross (Admitted & Nonadmitted) Restricted						
		Current Year						
		(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	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	7,789,900				7,789,900	8,812,200	(1,022,300)
j.	On deposit with states	32,482,814				32,482,814	32,879,179	(396,365)
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	21,341,271		98,484,568		119,825,839	18,135,247	101,690,592
n.	Other restricted assets	98,640,938				98,640,938	89,686,109	8,954,829
o.	Collateral assets received and on balance sheet	122,537,670				122,537,670	203,506,250	(80,968,580)
p.	Assets held under modco reinsurance agreements	18,569,427,766	—	4,296,428,630		22,865,856,396	17,660,830,465	5,205,025,931
q.	Assets held under funds withheld reinsurance agreements							
r.	Total restricted assets (Sum of a through q)	$ 18,852,220,359	$ —	$ 4,394,913,198	$	$ 23,247,133,557	$ 18,193,849,450	$ 5,053,284,107

		Current Year						
		(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %	Amount Reported in General Interrogatories	Difference from Note and Annual GI	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		7,789,900	0.019	0.019	XXX	XXX	26.27
j.	On deposit with states		32,482,814	0.077	0.078	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		119,825,839	0.285	0.288	XXX	XXX	26.30
n.	Other restricted assets		98,640,938	0.235	0.237	XXX	XXX	26.32
o.	Collateral assets received and on balance sheet		122,537,670	0.292	0.294	XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements		22,865,856,396	54.480	54.889	XXX	XXX	XXX
q.	Assets held under funds withheld reinsurance agreements					XXX	XXX	XXX
r.	Total restricted assets (Sum of a through q)	$	$ 23,247,133,557	55.389 %	55.804 %	XXX	XXX	XXX

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Pledged bonds in connection with agreements and transactions, such as financing and reinsurance agreements	$ 18,121,271	$	$	$	$ 18,121,271	$ 18,135,247	$ (13,976)	$ 18,121,271	0.043 %	0.043 %
Pledged derivative collateral	3,220,000		98,484,568		101,704,568	—	101,704,568	3,220,000	0.242	0.008
Total	$ 21,341,271	$	$ 98,484,568	$	$ 119,825,839	$ 18,135,247	$ 101,690,592	$ 21,341,271	0.285 %	0.051 %
Amount of Total pledged under derivative contracts	3,220,000		98,484,568		101,704,568		101,704,568	3,220,000	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ 18,121,271	$	$ —	$	$ 18,121,271	$ 18,135,247	$ (13,976)	$ 18,121,271	XXX	XXX

Notes to the Financial Statements

5. Investments (Continued)

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements	$ 98,640,938	$	$	$	$ 98,640,938	$ 89,686,109	$ 8,954,829	$ 98,640,938	0.235 %	0.237 %
Total	$ 98,640,938	$	$	$	$ 98,640,938	$ 89,686,109	$ 8,954,829	$ 98,640,938	XXX	XXX

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

		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Assets		BACV Collateral	BACV Modco	BACV FWH	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:									
a.	Cash, Cash Equivalents and Short-Term Investments	$ 122,537,670	$ 1,310,708,399	$	$ 122,537,670	$ 1,310,688,330	$	4.037 %	4.073 %
b.	Schedule D, Part 1, Section 1		9,143,702,115			8,932,470,784		25.756	25.985
c.	Schedule D, Part 1, Section 2		3,884,584,835			3,891,176,802		10.942	11.039
d.	Schedule D, Part 2, Section 1		93,178,706			93,178,706		0.262	0.265
e.	Schedule D, Part 2, Section 2		364,778,103			385,023,814		1.028	1.037
f.	Schedule B		2,740,066,714			2,649,783,371		7.718	7.787
g.	Schedule A		21,271,611			21,271,611		0.060	0.060
h.	Schedule BA, Part 1		1,011,137,283			1,111,822,997		2.848	2.873
i.	Schedule DL, Part 1								
j.	Other								
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 122,537,670	$ 18,569,427,766	$	$ 122,537,670	$ 18,395,416,415	$	52.652 %	53.119 %
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	$	$ 82,861,113	$	$	$ 82,859,718	$	1.281 %	1.281 %
n.	Schedule D, Part 1, Section 1		1,266,022,101			1,246,989,586		19.568	19.568
o.	Schedule D, Part 1, Section 2		1,255,361,970			1,260,984,688		19.403	19.403
p.	Schedule D, Part 2, Section 1		42,694,353			42,694,353		0.660	0.660
q.	Schedule D, Part 2, Section 2								
r.	Schedule B		80,734,879			80,816,972		1.248	1.248
s.	Schedule A								
t.	Schedule BA, Part 1		1,568,754,213			1,583,781,185		24.247	24.247
u.	Schedule DL, Part 1								
v.	Other								
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$	$ 4,296,428,629	$	$	$ 4,298,126,502	$	66.406 %	66.406 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Notes to the Financial Statements

5. Investments (Continued)

Assets		(9) Book/Adjusted Carrying Value (BACV) FWH Including Modco	(10) Related Party Code 1	(11) 2	(12) 3	(13) 4	(14) 5	(15) 6
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	$ 1,310,708,399	$	$	$	$	$	$ 1,310,708,399
b.	Schedule D, Part 1, Section 1	9,143,702,115	141,502,802					9,002,199,313
c.	Schedule D, Part 1, Section 2	3,884,584,835	233,318,467	1,241,987,628	1,855,431,064			553,847,676
d.	Schedule D, Part 2, Section 1	93,178,706	16,190,000					76,988,706
e.	Schedule D, Part 2, Section 2	364,778,103			364,778,103			
f.	Schedule B	2,740,066,714		421,483,752	315,468,864			2,003,114,098
g.	Schedule A	21,271,611						21,271,611
h.	Schedule BA, Part 1	1,011,137,283		76,211,123	810,919,195			124,006,965
i.	Schedule DL, Part 1							
j.	Other							
k.	Total (a+b+c+d+e+f+g+h+i+j)	$ 18,569,427,766	$ 391,011,269	$ 1,739,682,503	$ 3,346,597,226	$	$	$ 13,092,136,768
l.	Percentage to Total FWH Assets (including Modco)	100.000 %	2.106 %	9.369 %	18.022 %	%	%	70.504 %
Separate Account:								
m.	Cash, Cash Equivalents and Short-Term Investments	$ 82,861,113	$	$	$	$	$	$ 82,861,113
n.	Schedule D, Part 1, Section 1	1,266,022,101	63,367,098					1,202,655,003
o.	Schedule D, Part 1, Section 2	1,255,361,970	11,368,839	323,043,050	779,275,104			141,674,977
p.	Schedule D, Part 2, Section 1	42,694,353						42,694,353
q.	Schedule D, Part 2, Section 2							
r.	Schedule B	80,734,879			32,487,358			48,247,521
s.	Schedule A							
t.	Schedule BA, Part 1	1,568,754,213			1,539,804,110			28,950,103
u.	Schedule DL, Part 1							
v.	Other							
w.	Total (m+n+o+p+q+r+s+t+u+v)	$ 4,296,428,629	$ 74,735,937	$ 323,043,050	$ 2,351,566,572	$	$	$ 1,547,083,070
x.	Percentage to Total FWH Assets (including Modco)	100.000 %	1.739 %	7.519 %	54.733 %	%	%	36.009 %

		(1) Amount	(2) % of Liability to Total Liabilities
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 122,537,670	0.375 %
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)

		(1) Collateral Held	(2) Modco	(3) FWH
a.	Securities lending	$	$	$
b.	Repo/repurchase agreements			
c.	Placed under option contracts			
d.	On deposit with states			
e.	On deposit with other regulatory bodies			
f.	Pledged as collateral to FHLB (including assets backing funding agreements)			
g.	Pledged as collateral not captured in other categories	18,121,271		
h.	Total (a+b+c+d+e+f+g)	$ 18,121,271	$	$

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	$ 195,969,935	$ 2,257,989	$ 193,711,946
(2) Liabilities			
Derivatives	$ 2,257,989	$ 2,257,989	$ –

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Notes to the Financial Statements

5. Investments (Continued)

Q. Prepayment Penalty and Acceleration Fees - None

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral - No Significant Changes

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets - None

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies - None

7. Investment Income

A. Due and Accrued Income Excluded from Surplus - No Significant Changes

B. Total Amount Excluded - None

C. The gross, nonadmitted and admitted amounts for interest income due and accrued - No Significant Changes

D. The aggregate deferred interest - No Significant Changes

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance - 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) Description of accounting policies - No Significant Changes

(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) The period over period change in derivative balances reported on assets line 7 is reported on the cash flow statement line 12.7 for net sources of cash or line 13.6 for net uses of cash, adjusting out any non-cash related activity. The period over period change in derivative balances reported on liabilities line 24.08 is reported on the cash flow statement line 16.6, adjusting out any non-cash related activity.

(8) Derivatives accounted for as cash flow hedges of a forecasted transaction - No Significant Changes

(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

A. Components of the net deferred tax asset/(liability) - No Significant Changes

B. Regarding deferred tax liabilities that are not recognized - None

C. Major components of current income taxes incurred - No Significant Changes

D. Among the more significant book to tax adjustments - No Significant Changes

E. Operating loss and tax credit carryforwards - No Significant Changes

F. Consolidated federal income tax return - No Significant Changes

G. Federal or foreign income tax loss contingencies - None

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - No Significant Changes

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

A. Nature of Relationships - No Significant Changes

B. On March 31, 2026, the Company's parent, American National Group Inc. ("ANGI") contributed its entire interest of ANTAC, LLC, a Texas limited company, with a value of $146,133,879.

On March 27, 2026, the Company purchased 243 securities totaling $918,309,865 from American Equity Investment Life Insurance Company ("AEILIC") and Eagle Life Insurance Company ("ELIC") and sold 275 securities totaling $920,569,336 to AEILIC and ELIC including $5,477,651 of net realized gains.

Notes to the Financial Statements

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

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	03/25/2026	BROOKFIELD CORPORATE HOLDINGS III L.P.	Owned by, or managed by a subsidiary of, Brookfield	Exchange of Assets or Liabilities	YES	03/24/2027	$ 310,000,000

(2) Detail of material related party transactions involving services - Not Applicable

(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	BROOKFIELD CORPORATE HOLDINGS III L.P.	Owned by, or managed by a subsidiary of, Brookfield	NO

(b) Assets received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
1	BROOKFIELD CORPORATE HOLDINGS III L.P.	Bonds	$ 310,000,000
Total			$ 310,000,000

(c) Assets transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
1	BROOKFIELD CORPORATE HOLDINGS III L.P.	Cash	$ 310,000,000
Total			$ 310,000,000

(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	BROOKFIELD CORPORATE HOLDINGS III L.P.	$ 310,000,000	$	$	$ 310,000,000	$
Total		$ 310,000,000	$	$	$ 310,000,000	$

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

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

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 - None

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 - None

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

11. Debt

A. Debt, Including Capital Notes - No Significant Changes

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company has access to the Federal Home Loan Bank of Dallas ("FHLB") financial services including advances that provide an attractive funding source for short-term borrowing and for access to other funding agreements.

Notes to the Financial Statements

11. Debt (Continued)

As of March 31, 2026, certain municipal bonds and collateralized mortgage obligations with a fair value of approximately $489,397 and commercial mortgage loans of approximately $442,695,623 were on deposit with the FHLB as collateral for borrowing. As of March 31, 2026, the collateral provided borrowing capacity of approximately $83,326,595. The deposited securities and commercial mortgage loans are included in the Company's statutory statement of admitted asset page within bonds and mortgage loans on real estate, net of allowance, respectively.

(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	$	$	$
(b) Membership stock - Class B	7,000,000	7,000,000	
(c) Activity stock			
(d) Excess stock	789,900	789,900	
(e) Aggregate total (a+b+c+d)	$ 7,789,900	$ 7,789,900	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 83,326,595		
2. Prior Year-End			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	7,000,000	7,000,000	
(c) Activity stock			
(d) Excess stock	1,812,200	1,812,200	
(e) Aggregate total (a+b+c+d)	$ 8,812,200	$ 8,812,200	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 348,040,719		

(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	$	$	$	$	$	$
2. Class B	$ 7,000,000	$ 7,000,000	$	$	$	$

(3) Collateral pledged to FHLB - None

(4) Borrowing from FHLB - None

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

A. Defined Benefit Plan

(1) Change in benefit obligation - No Significant Changes

(2) Change in plan assets - No Significant Changes

(3) Funded status - None

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		03/31/2026	12/31/2025	03/31/2026	12/31/2025	03/31/2026	12/31/2025
a.	Service cost	$ –	$ 479,873	$	$	$	$
b.	Interest cost	–	8,559,081				
c.	Expected return on plan assets	–	(20,854,283)				
d.	Transition asset or obligation	–	–				
e.	Gains and losses	–	(2,406,620)	–	(28,552)		
f.	Prior service cost or credit	–	–				
g.	Gain or loss recognized due to a settlement or curtailment	–	(80,112,743)	–	(2,264,865)		
h.	Total net periodic benefit cost	$ –	$ (94,334,692)	$ –	$ (2,293,417)	$	$

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - No Significant Changes

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - None

(7) Weighted-average assumptions used to determine net periodic benefit cost - No Significant Changes

(8) Accumulated benefit obligation - None

(9) Assumed health care cost trend rate(s) - No Significant Changes

Notes to the Financial Statements

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

(10) Estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated - None

(11) Contributions expected to be paid to the plan during the next fiscal year - None

(12) Amounts and types of securities of the reporting entity and related parties included in plan assets - None

(13) Alternative method used to amortize prior service amounts or net gains and losses - None

(14) Substantive commitments used as the basis for accounting for the benefit obligation - None

(15) Special or contractual termination benefits recognized during the period - None

(16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - None

(17) Funded status of the plan and surplus impact - None

B. Investment Policies and Strategies of Plan Assets - No Significant Changes

C. Fair Value of Each Class of Plan Assets - None

D. Expected Long-Term Rate of Return for the Plan Assets - No Significant Changes

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - No Significant Changes

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - No Significant Changes

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

A. Outstanding Shares - No Significant Changes

B. Dividend Rate of Preferred Stock - None

C. Dividend Restrictions - No Significant Changes

D. Ordinary Dividends - None

E. Company Profits Paid as Ordinary Dividends - No Significant Changes

F. Surplus Restrictions - None

G. Surplus Advances - None

H. Stock Held for Special Purposes - None

I. Changes in Special Surplus Funds - None

J. Unassigned Funds (Surplus) - No Significant Changes

K. Company-Issued Surplus Debentures or Similar Obligations - None

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - None

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - None

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 - No Significant Changes

15. Leases

A. Lessee Operating Lease - No Significant Changes

B. Lessor Leases - None

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

1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk - No Significant Changes
2. Nature of Terms - No Significant Changes
3. Exposure to Credit Related Losses - None
4. Collateral Policy - No Significant Changes

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

A. Transfers of Receivables Reported as Sales - None

Notes to the Financial Statements

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

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales - None

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

A. ASO Plans - No Significant Changes

B. ASC Plans - None

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract - 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

The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, Fair Value Measurements. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. This guidance establishes a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement.

- Level 1: Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.
- Level 2: Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.
- Level 3: Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management's own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company's understanding of the market, and are generally considered Level 3. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3.

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Issuer credit obligations	$	$ 350,500	$ 5,424,438	$	$ 5,774,938
	Asset-backed securities					
	Preferred stocks	2,849,800	16,190,000	99,946,842		118,986,642
	Common stocks	41,855,069	153	145,865	7,796,995	49,798,082
	Derivatives		54,388,827	139,576,269		193,965,096
	Separate account assets	2,258,119	18,422,626		759,154,427	779,835,172
	Total assets at fair value/NAV	$ 46,962,988	$ 89,352,106	$ 245,093,414	$ 766,951,422	$ 1,148,359,930
b.	Liabilities at fair value					
	Separate account liabilities	$ 2,258,119	$ 18,422,626	$	$ 759,154,427	$ 779,835,172
	Total liabilities at fair value	$ 2,258,119	$ 18,422,626	$	$ 759,154,427	$ 779,835,172

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

	Description	Beginning balance as of 01/01/2026	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 03/31/2026
a.	Assets										
	Issuer credit obligations	$ 2,313,024	$	$	$	$ 2,860,860	$ 250,554	$	$	$	$ 5,424,438
	Asset-backed securities										
	Common stocks	145,865									145,865
	Preferred stocks	95,635,350			4,311,492						99,946,842
	Derivatives	194,569,698			25,996,512	(59,303,423)	35,649,240			(57,335,758)	139,576,269
	Other invested assets										
	Short term										
	Total assets	$ 292,663,937	$	$	$ 30,308,004	$ (56,442,563)	$ 35,899,794	$	$	$ (57,335,758)	$ 245,093,414
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(3) The availability of observable inputs varies by instrument. In situations where fair value is based on internally developed pricing models or inputs that are unobservable in the market, the determination of fair value requires more judgment. The degree of judgment exercised by the Company in determining fair value is typically greatest for instruments categorized in Level 3. In many instances, valuation inputs used to measure fair value fall into different levels of the fair value hierarchy. The category level in the fair value hierarchy is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The Company uses prices and inputs that are current as of the measurement date, including during periods of market disruption. In periods of market disruption, the ability to observe prices and inputs may be reduced for many instruments.

(4) The Company is responsible for the determination of fair value and the supporting assumptions and methodologies. The Company gains assurance that assets and liabilities are appropriately valued through the execution of various processes and controls designed to ensure the overall reasonableness and consistent application of valuation methodologies, including inputs and assumptions, and compliance with accounting standards. For fair values received from third parties or internally estimated, the Company's processes and controls are designed to ensure that the valuation methodologies are appropriate and consistently applied, the inputs and assumptions are reasonable and consistent with the objective of determining fair value, and the fair values are accurately recorded. For example, on a continuing basis, the Company assesses the reasonableness of individual fair values that have stale security prices or that exceed certain thresholds as compared to previous fair values received from valuation service providers or brokers or derived from internal models.

(5) Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall. The table below reflects the fair values and admitted values of all admitted assets that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy as described above in the Note 20B.

B. Other Fair Value Disclosures

The estimated fair values of the financial instruments presented above are determined by the Company using market information available as of the end of the current quarter. Considerable judgment is required to interpret market data in developing the estimates of fair value for financial instruments for which there are no available market value quotations. The estimates presented are not necessarily indicative of the amounts the Company could realize in a market exchange. The use of different market assumptions and/or estimation methodologies may have a material effect on the estimated fair value amounts.

Level 1 financial instruments
Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Cash included in Level 1 represents cash on hand.

Level 2 financial instruments
Bonds included in Level 2 are valued principally by third party pricing services using market observable inputs. Because most bonds do not trade daily, independent pricing services regularly derive fair values using recent trades of securities with similar features. When recent trades are not available, pricing models are used to estimate the fair values of securities by discounting future cash flows at estimated market interest rates. Typical inputs to models used by independent pricing services include but are not limited to benchmark yields, reported trades, broker-dealer quotes, issuer spreads, benchmark securities, bids, offers, reference data, and industry and economic events. Additionally, for loan-backed and structured securities, valuation is based primarily on market inputs including benchmark yields, expected prepayment speeds, loss severity, delinquency rates, weighted average coupon, weighted average maturity and issuance specific information. Issuance specific information includes collateral type, payment terms of underlying assets, payment priority within the tranche, structure of the security, deal performance and vintage of loans.

Other invested assets in Level 2 include surplus notes that are valued by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. Additionally, for residual tranches or interests, valuation may be based on market inputs including benchmark yields, expected prepayment speeds, loss severity, delinquency rates, weighted average coupon, weighted average maturity and issuance specific information. Issuance specific information includes collateral type, payment terms of underlying assets, payment priority within the tranche, structure of the security, deal performance and vintage of loans.

Due to the short-term maturities of cash equivalents, short term investments, and investment income due and accrued, carrying value approximates fair value and is classified as Level 2.

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

The total return swap is categorized as Level 2 as the underlying reference portfolio of bonds is valued using observable market inputs.

Separate account assets and liabilities are funds that are held separate from the general assets and liabilities of the Company. Separate account assets include funds representing the investments of variable insurance product contract holders, who bear the investment risk of such funds. Investment income and investment gains and losses from these separate funds accrue to the benefit of the contract holders. The Company reports separately, as assets and liabilities, investments held in such separate accounts and liabilities of the separate accounts if (i) such separate accounts are legally recognized; (ii) assets supporting the contract liabilities are legally insulated from the Company's general account liabilities; (iii) investments are directed by the contract holder; and (iv) all investment performance, net of contract fees and assessments, is passed through to the contract holder. In addition, the Company's qualified pension plan assets are included in separate accounts. The assets of these accounts are carried at fair value. Separate accounts are established in conformity with insurance laws and are not chargeable with liabilities that arise from any other business of the Company.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

The separate account assets included on the quantitative disclosures fair value hierarchy table are comprised of short-term investments, equity securities, and fixed maturity bonds available-for-sale. Short-term investments and fixed maturity securities are classified as Level 2 measurements. These classifications for separate account assets reflect the same fair value level methodologies as listed above as they are derived from the same vendors and follow the same process. The separate account assets also include investment funds, accrued investment income, and receivables for securities. These are not financial instruments and are not included in the quantitative disclosures of fair value hierarchy table.

Level 3 financial instruments

Valuation techniques for bonds and cash, cash equivalents, and short-term investments included in Level 3 are generally the same as those described in Level 2 except that the techniques utilize inputs that are not readily observable in the market, including illiquidity premiums and spread adjustments to reflect industry trends or specific credit-related issues. The Company assesses the significance of unobservable inputs for each security and classifies that security in Level 3 as a result of the significance of unobservable inputs.

The fair value of mortgage loans is estimated using discounted cash flow analyses on a loan-by-loan basis by applying a discount rate to expected cash flows from future installment and balloon payments. The discount rate takes into account general market trends and specific credit risk trends for the individual loan. Factors used to arrive at the discount rate include inputs from spreads based on U.S. Treasury notes and the loan's credit quality, region, property type, lien priority, payment type and current status.

Policy loans are fully collateralized by the cash surrender value of underlying insurance policies and are valued based on the carrying value of the loan, which is determined to be its fair value, and are classified as Level 3.

Derivative assets include over the counter equity options. Certain over the counter equity options are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility and forward price/dividend assumptions. Other primary inputs include interest rate assumptions (risk-free rate assumptions), and underlying equity quoted index prices for identical or similar assets in markets that exhibit less liquidity relative to those markets.

Other invested assets include collateral loans that are carried at unpaid principal. The Company believes carrying value approximates fair value and are classified as Level 3.

The carrying value of deposit type contracts liability is equivalent to the accrued account balance. The accrued account balance consists of deposits, net of withdrawals, plus or minus interest credited, fees and charges assessed and other adjustments. The Company believes that the carrying value of deposit type contracts approximates fair value because the majority of these contracts' interest rates reset at anniversary. These financial liabilities are classified as Level 3 measurements.

C. Fair Values or NAV for All Financial Instruments

Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall. The table below reflects the fair values and admitted values of all admitted assets that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy as described above in the Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Issuer credit obligations	$ 14,476,933,406	$ 14,753,111,432	$ 36,981,901	$ 12,760,937,495	$ 1,679,014,010	$	$
Asset-backed securities	4,769,575,294	4,754,741,192		1,156,663,772	3,612,911,522		
Preferred stocks	147,095,392	149,428,350	3,358,550	43,790,000	99,946,842		
Common stocks	57,587,982	57,587,982	41,855,070	153	7,935,764	7,796,995	
Mortgage loans	4,416,672,499	4,601,152,656			4,416,672,499		
Cash, cash equivalents and short-term investments	4,186,326,332	4,186,484,627	4,143,799,450	38,806,020	3,720,862		
Policy loans	208,016,858	208,016,858			208,016,858		
Derivatives	193,965,096	193,711,946		54,388,827	139,576,269		
Other invested assets	3,780,688,892	3,605,097,180		67,340,157	3,713,348,735		
Separate account assets	5,002,567,051	5,017,080,778	283,386,312	1,966,154,098	1,993,872,214	759,154,427	
Separate account liabilities	5,005,181,622	5,017,080,778	283,386,312	1,968,768,669	1,993,872,214	759,154,427	
Deposit-type liabilities	3,540,380,193	3,561,911,649			3,540,380,193		

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

These are mutual investments that invest into a mixture of money market, bonds, and stocks. There are no unfunded commitments related to investment in the class. The investor may redeem the investment at any time. There are no significant restrictions on the ability to sell investment.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures - No Significant Changes

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits - None

F. Subprime-Mortgage-Related Risk Exposure - None

G. Retained Assets - None

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

Notes to the Financial Statements

21. Other Items (Continued)

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 - None

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

22. Events Subsequent

Type I - Recognized Subsequent Events:
Subsequent events have been considered through May 15, 2026, the date the accompanying statutory financial statements were available to be issued. There were no recognized subsequent events for the period ended March 31, 2026.

Type II - Nonrecognized Subsequent Events:
Subsequent events have been considered through May 15, 2026, the date the accompanying statutory financial statements were available to be issued.

On April 1, 2026, the Company paid a $30,000,000 ordinary dividend to its parent, ANGI.

On April 9, 2026, the Company announced it would no longer offer products through its Career Sales & Service Division, thereby completing the Company's exit from life insurance sales.

23. Reinsurance

A. Ceded Reinsurance Report - No Significant Changes

B. Uncollectible Reinsurance - None

C. Commutation of Ceded Reinsurance - None

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - None

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - None

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - None

H. Reinsurance Credit - None

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) - None

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

Reserves as of January 1, 2026, were $23,542,389. As of March 31, 2026, $3,934,533 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $25,240,079 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $5,632,223 of unfavorable prior-year development from December 31, 2025, to March 31, 2026. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - None

26. Intercompany Pooling Arrangements - None

27. Structured Settlements

A. Reserves Eliminated by Annuities and Unrecorded Loss Contingencies - None

B. Aggregate Statement Value of Annuities Due from Life Insurers Equaling or Exceeding 1% of Policyholders' Surplus - None

28. Health Care Receivables

A. Pharmaceutical Rebate Receivables - No Significant Changes

B. Risk-Sharing Receivables - None

C. Medicare Prescription Payment Plan Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - No Significant Changes

31. Reserves for Life Contracts and Annuity Contracts

1. Description of reserve practices - No Significant Changes

2. Methods employed in the valuation of substandard policies - No Significant Changes

3. Amount of insurance for which gross premiums are less than net premiums - No Significant Changes

Notes to the Financial Statements

31. Reserves for Life Contracts and Annuity Contracts (Continued)

4. Method used to determine tabular interest, reserves released and cost - No Significant Changes
5. Method of determination of tabular interest on funds not involving life contingencies - No Significant Changes
6. Details for Other Changes - No Significant Changes

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

A. Individual Annuities - No Significant Changes

B. Group Annuities - No Significant Changes

C. Deposit-Type Contracts (no life contingencies) - No Significant Changes

D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts - No Significant Changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account - No Significant Changes

B. Separate Account with Guarantees - No Significant Changes

C. Separate Account Nonguaranteed - None

D. Reconciliation of Total Life Insurance Reserves - No Significant Changes

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations - No Significant Changes

35. Separate Accounts

A. Separate Account Activity - No Significant Changes

B. General Nature and Characteristics of Separate Accounts Business - No Significant Changes

C. Reconciliation of Net Transfers To or (From) Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - No Significant Changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
American National Group Inc. contributed its entire ownership interest in ANTAC, LLC, a real estate investment holding company, to American National Insurance Company. .....

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. 1837429

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. 12/31/2020

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). 06/10/2022

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ANICO Financial Services Inc.	Galveston, Texas	NO	NO	NO	YES
ANICO Financial Solutions, LLC	Des Moines, Iowa	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: ..... $.....

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
State Deposits: $32,482,814 FHLB Capital Stock: $7,789,900 Pledged as Collateral: $21,341,271 Other: $98,640,938 Collateral Received: $122,537,670
.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 407,700,450

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	$ 2,649,284,567	$ 2,715,341,984
13.22	Preferred Stock	$ 1,110,000	$ 2,140,000
13.23	Common Stock	$ 796,552,078	$ 791,289,861
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 931,115,459	$ 810,452,876
13.26	All Other	$ 2,699,096,903	$ 2,910,785,200
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 7,077,159,007	$ 7,230,009,921
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 1,300,192,992	$ 1,300,207,772

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
Bank of New York Mellon	One Wall Street, New York, New York 10286
Moody National Bank	2302 Post Office Street, Galveston, Texas 77550

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
Brookfield Asset Management Credit and Insurance Solutions Advisor LLC	U
Brookfield Public Securities Group 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
312792	Brookfield Asset Management Credit and Insurance Solutions Advisor LLC	SEC #801-120634	DS
110497	Brookfield Public Securities Group LLC	SEC #801-34605	DS

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	$
	1.12 Residential Mortgages	$ 307,118,618
	1.13 Commercial Mortgages	$ 4,201,825,939
	1.14 Total Mortgages in Good Standing	$ 4,508,944,557
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$ 79,504,942
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 79,504,942
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 12,703,157
	1.44 Total Mortgages in Process of Foreclosure	$ 12,703,157
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 4,601,152,656
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	358.220 %
	2.2 A&H cost containment percent	0.027 %
	2.3 A&H expense percent excluding cost containment expenses	83.690 %
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

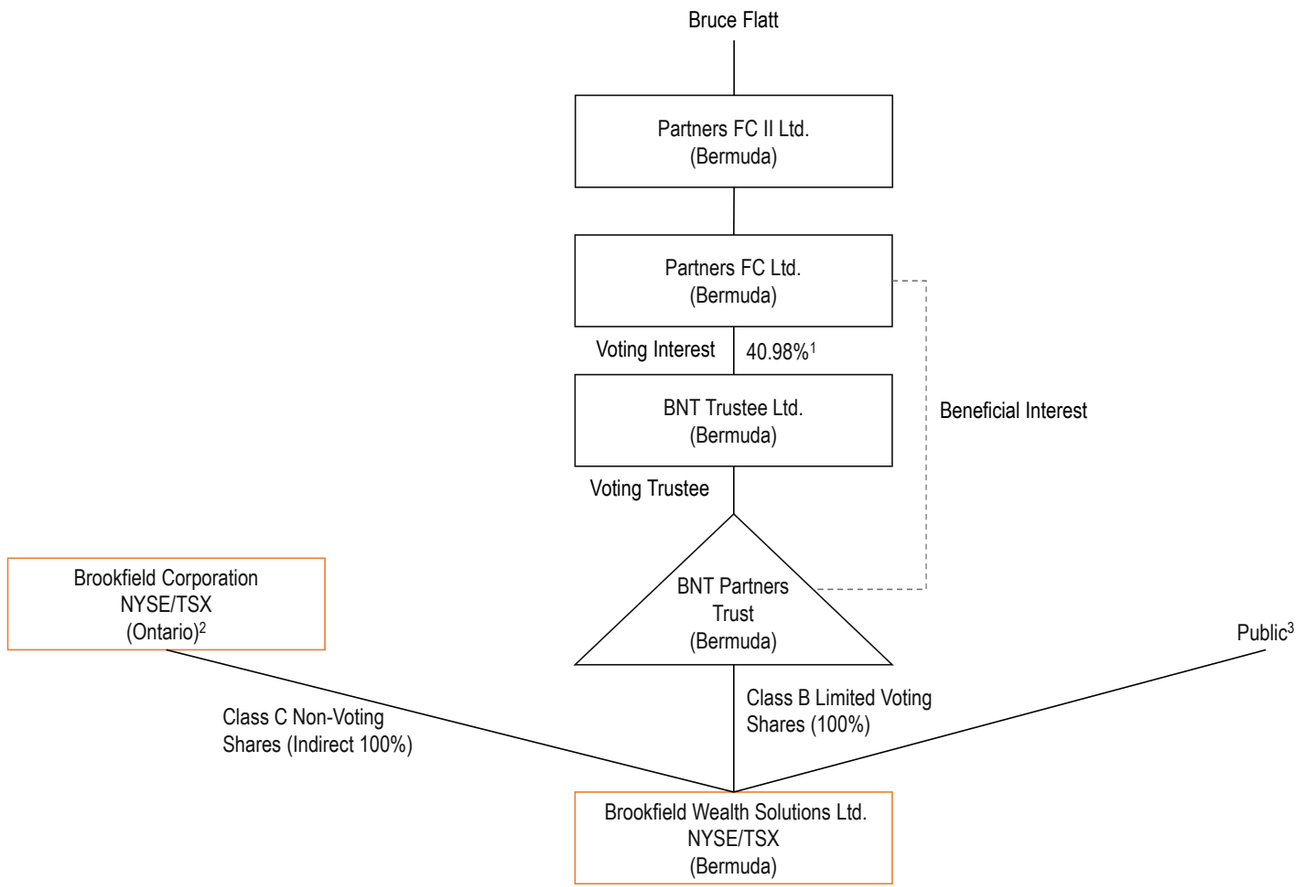
Current Year To Date - Allocated by States and Territories

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	2,054,803	27,059,580	9,573		29,123,956	1,042,887
2. Alaska AK	L	134,821	522,326	72		657,219	
3. Arizona AZ	L	3,905,388	25,341,836	9,808		29,257,032	807,824
4. Arkansas AR	L	2,148,771	8,255,267	2,778		10,406,816	265,000
5. California CA	L	25,342,669	147,066,235	59,450		172,468,354	4,021,595
6. Colorado CO	L	3,805,480	18,060,406	11,307		21,877,193	2,226,648
7. Connecticut CT	L	891,206	33,815,807	101		34,707,114	1,303,795
8. Delaware DE	L	419,005	5,331,363			5,750,368	500,203,766
9. District of Columbia DC	L	344,740	978,281			1,323,021	
10. Florida FL	L	13,109,470	151,792,449	17,084		164,919,003	2,218,155
11. Georgia GA	L	5,533,707	26,800,710	34,523		32,368,940	2,706,925
12. Hawaii HI	L	2,262,846	8,515,334	1,402		10,779,582	275,447
13. Idaho ID	L	558,281	4,645,623	(347)		5,203,557	184,415
14. Illinois IL	L	3,886,305	47,535,094	7,387		51,428,786	405,277
15. Indiana IN	L	1,382,789	39,553,369	(6,910)		40,929,248	
16. Iowa IA	L	1,389,190	10,922,195	1,023		12,312,408	968,016
17. Kansas KS	L	862,881	9,764,403	(11,201)		10,616,083	414,266
18. Kentucky KY	L	1,177,038	17,112,469	(1,754)		18,287,753	529,125
19. Louisiana LA	L	3,876,245	30,949,991	14,420		34,840,656	1,152,254
20. Maine ME	L	440,103	5,328,285			5,768,388	660,498
21. Maryland MD	L	2,918,349	24,576,823	(85)		27,495,087	1,790,169
22. Massachusetts MA	L	1,770,561	36,459,694	298		38,230,553	1,256,411
23. Michigan MI	L	3,041,184	47,389,116	(11,437)		50,418,863	623,785
24. Minnesota MN	L	6,715,734	20,041,781	(2,284)		26,755,231	1,636,722
25. Mississippi MS	L	1,653,040	13,103,356	21,556		14,777,952	
26. Missouri MO	L	2,881,216	29,471,399	9,671		32,362,286	150,000
27. Montana MT	L	233,720	752,015	(808)		984,927	390,000
28. Nebraska NE	L	480,963	8,970,439	(17)		9,451,385	644,386
29. Nevada NV	L	2,860,199	6,472,491	773		9,333,463	486,000
30. New Hampshire NH	L	741,619	6,827,487	129		7,569,235	299,247
31. New Jersey NJ	L	5,213,418	86,955,737	970		92,170,125	744,244
32. New Mexico NM	L	4,287,408	2,217,832	44,458		6,549,698	282,496
33. New York NY	N	1,033,040	2,176,571	116		3,209,727	17,071
34. North Carolina NC	L	3,567,241	65,735,824	7,095		69,310,160	1,135,040
35. North Dakota ND	L	251,501	4,289,314	(1,335)		4,539,480	
36. Ohio OH	L	3,122,807	56,672,873	712		59,796,392	4,859,050
37. Oklahoma OK	L	2,877,502	10,640,228	28,817		13,546,547	1,237,954
38. Oregon OR	L	1,194,987	8,268,662	168		9,463,817	423,665
39. Pennsylvania PA	L	3,365,463	131,305,002	455		134,670,920	3,044,128
40. Rhode Island RI	L	660,210	10,861,895	92		11,522,197	58,810
41. South Carolina SC	L	2,850,716	28,017,825	1,713		30,870,254	1,321,767
42. South Dakota SD	L	647,283	7,402,796	(18)		8,050,061	365,512
43. Tennessee TN	L	3,691,226	53,756,561	14,591		57,462,378	1,623,651
44. Texas TX	L	46,274,416	96,413,673	704,080		143,392,169	66,107,043
45. Utah UT	L	3,215,930	11,526,301	(153)		14,742,078	120,143
46. Vermont VT	L	604,305	2,975,098			3,579,403	125,000
47. Virginia VA	L	2,388,862	36,491,170	484		38,880,516	4,797,257
48. Washington WA	L	2,447,377	27,644,082	842		30,092,301	1,149,207
49. West Virginia WV	L	912,545	12,683,088	1,799		13,597,432	634,206
50. Wisconsin WI	L	1,790,580	21,463,936	1,580		23,256,096	41,933
51. Wyoming WY	L	556,301	1,838,419	(616)		2,394,104	
52. American Samoa AS	L	16,149				16,149	
53. Guam GU	L	68,807	(18,521)	(369)		49,917	
54. Puerto Rico PR	L	6,047,799	115,752,113	2,669		121,802,581	
55. U.S. Virgin Islands VI	N	5,201				5,201	
56. Northern Mariana Islands MP	L	1,375		(349)		1,026	
57. Canada CAN	N	199,753	741			200,494	
58. Aggregate other alien OT	XXX	50,467	(62,333)	15		(11,851)	
59. Subtotal	XXX	194,164,992	1,608,424,511	974,328		1,803,563,831	614,750,790
90. Reporting entity contributions for employee benefits plans	XXX	37,536				37,536	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	579,510				579,510	
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	1,136,858		409		1,137,267	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	195,918,896	1,608,424,511	974,737		1,805,318,144	614,750,790
96. Plus reinsurance assumed	XXX	2,491,365	4,783	890,430		3,386,578	
97 Totals (all business)	XXX	198,410,261	1,608,429,294	1,865,167		1,808,704,722	614,750,790
98. Less reinsurance ceded	XXX	131,554,313	1,704,226,700	(47,595)		1,835,733,418	
99. Totals (all business) less reinsurance ceded	XXX	66,855,948	(95,797,406)	1,912,762		(27,028,696)	614,750,790
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	6,216		15		6,231	
58002. DEU Germany	XXX	2,461	1,500			3,961	
58003. GBR United Kingdom	XXX	1,819				1,819	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	39,971	(63,833)			(23,862)	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	50,467	(62,333)	15		(11,851)	
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..... 54
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..... 3

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



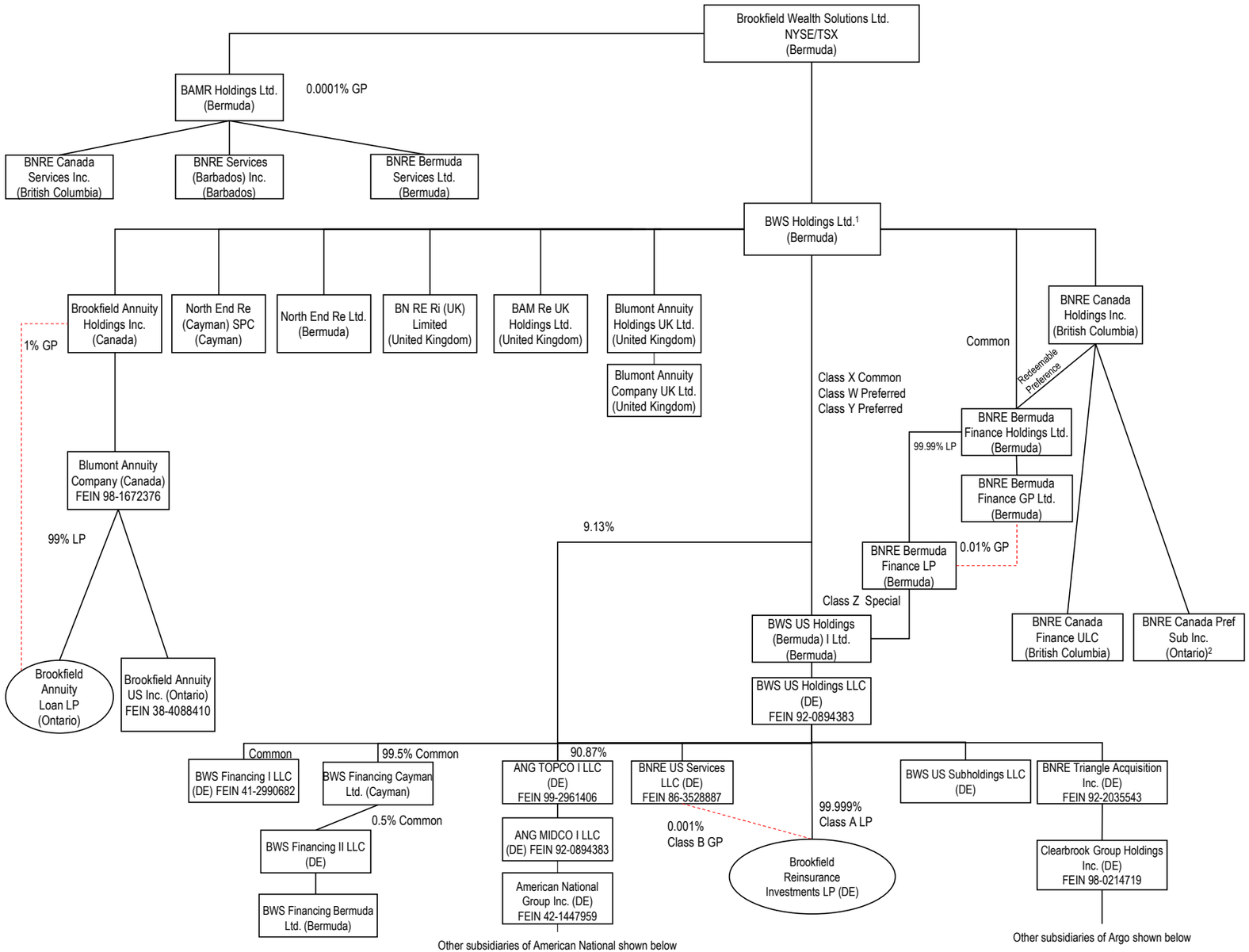
Note: All subsidiaries are wholly owned, except as noted.

[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)

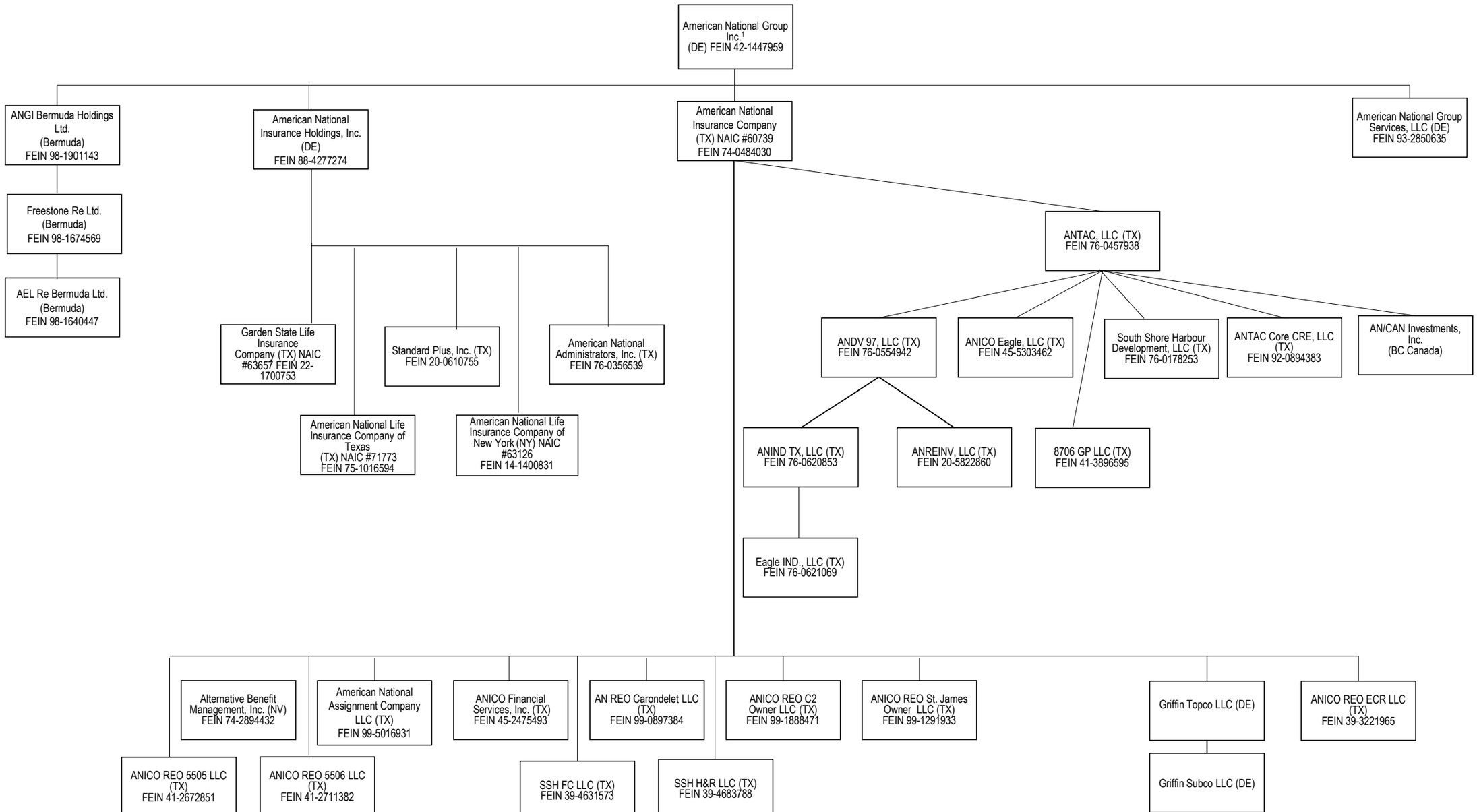


Note: All subsidiaries are wholly owned, except as noted.

[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.

[2] Brookfield Annuity Loan LP owns preferred shares in BNRE Canada Pref Sub Inc.

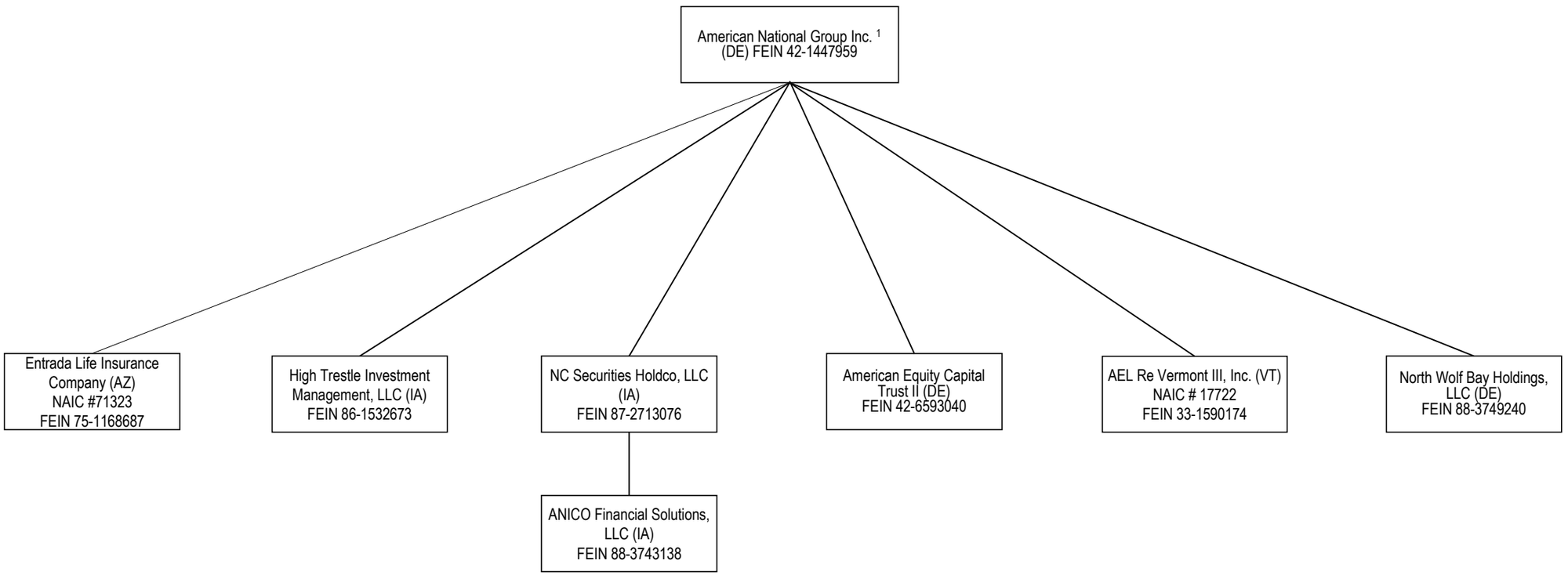
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (CONTINUED)



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.

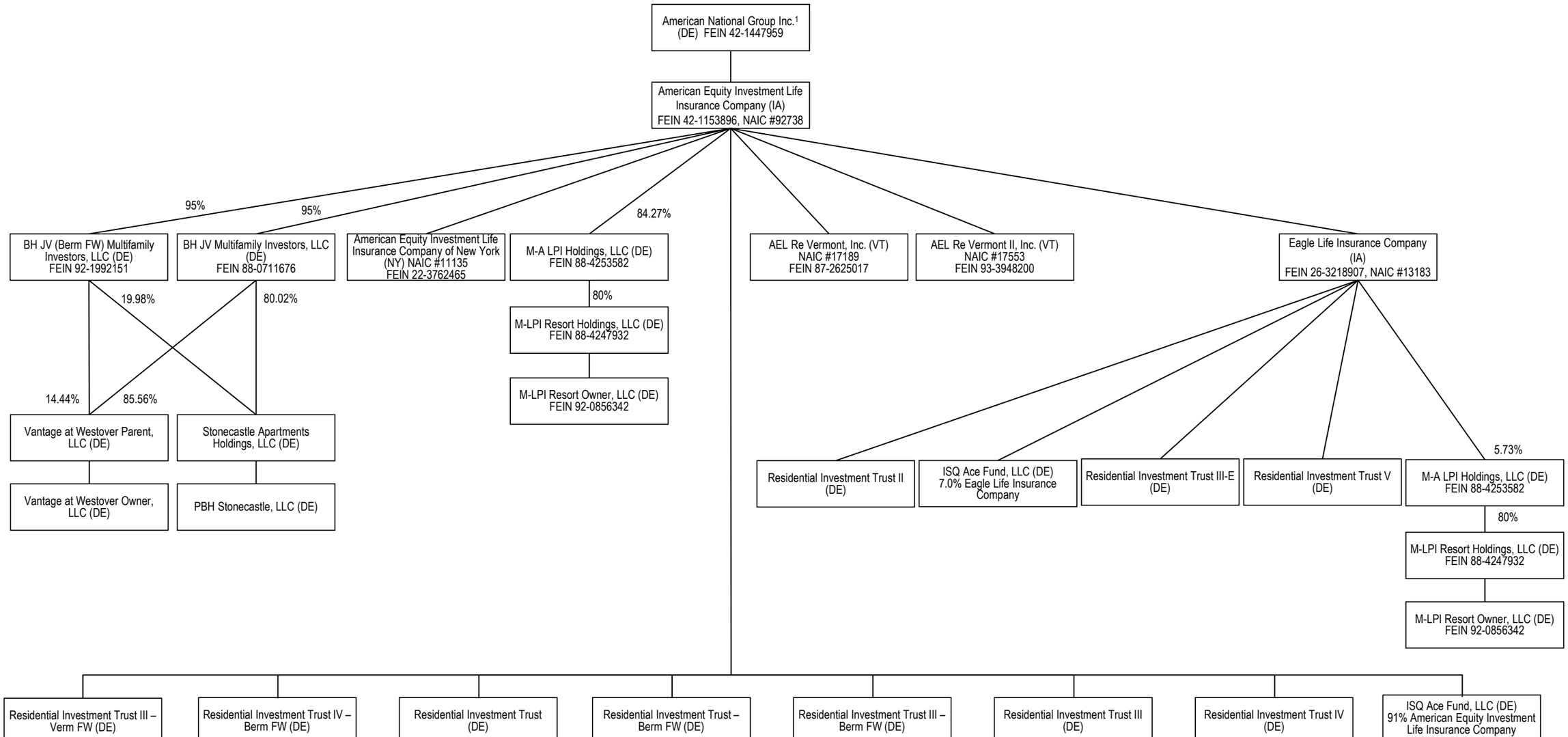
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (CONTINUED)



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.

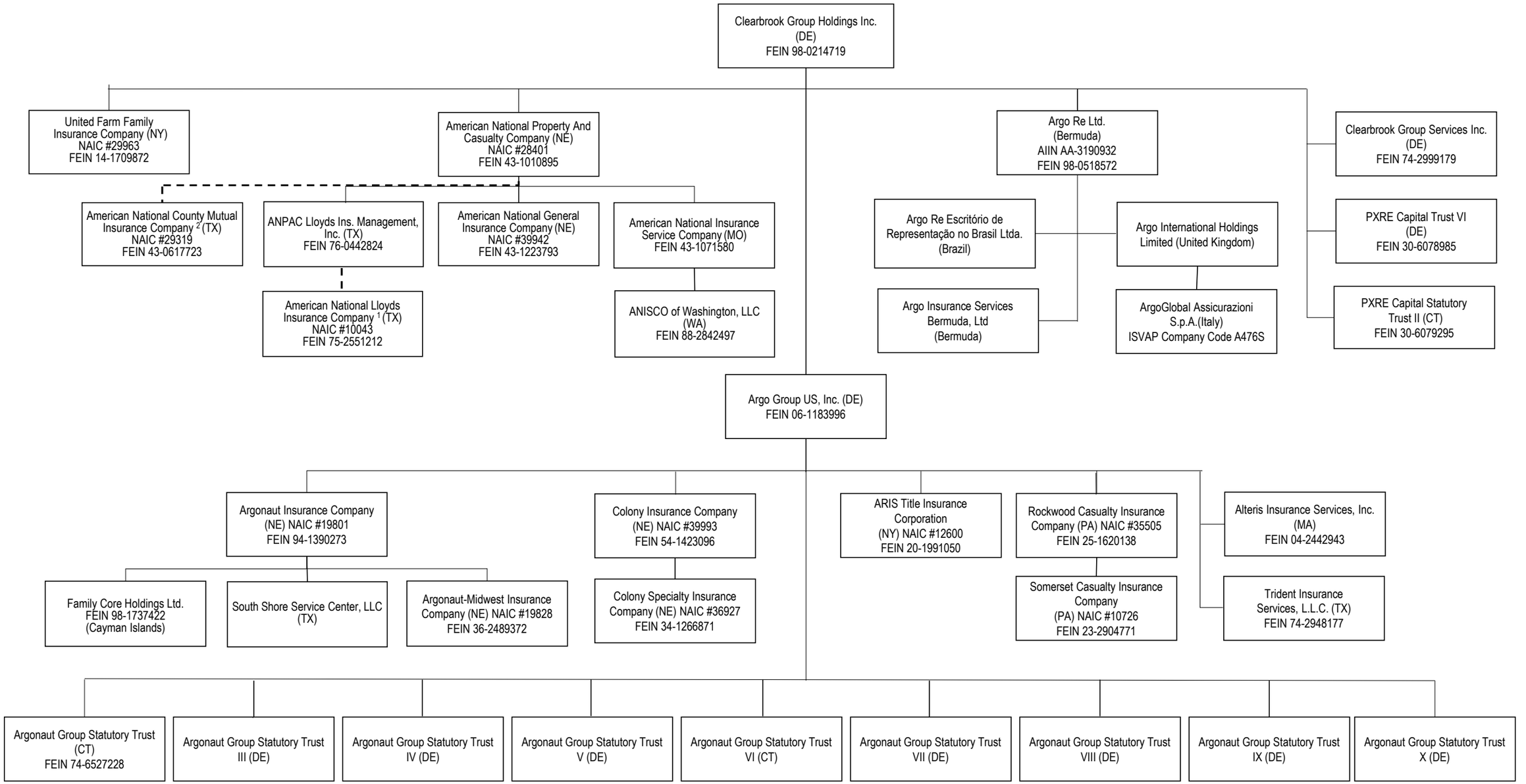
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (CONTINUED)



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

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	33-4778775				2022 Ceres Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	85.400	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-4822485				2022 Europa Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	85.400	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-4820927				2022 Ganymede Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	85.400	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-4792131				2022 IO Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	85.400	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-4788887				2022 Titan Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	85.400	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	98-1748081				Archimedes L.P.	CYM	OTH	American National Insurance Company	Ownership	48.300	Brookfield Wealth Solutions Ltd.	NO	13
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	1
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					Atreides Leto 2023-1 Ltd.	CYM	OTH	Atreides Leto Holdco 2023-1 Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Atreides Leto Holdco 2023-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Atreides Paul 2022-1 Ltd.	CYM	OTH	Atreides Paul Holdco 2022-1 Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Atreides Paul Holdco 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					BAM Re Bermuda Real Estate JV Member Ltd.	BMU	OTH	BWS Holdings Ltd.	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					BAM Re 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	1
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					Blumont Annuity Company UK Ltd.	GBR	IA	Blumont Annuity Holdings UK Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Blumont Annuity Holdings UK Ltd.	GBR	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
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

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	98-1736669				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	13
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	13
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	13
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	Meadow 2021-1 Holdco Ltd	Ownership	33.300	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	13
0408	Brookfield Wealth Solutions Group	00000					BNRE Canada Holdings Inc.	CAN	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
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	13
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
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	98-1748101				Boole L.P.	CYM	OTH	American National Insurance Company	Ownership	48.600	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	98-1774796				BREF VI Cayman 2 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	13
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	88-1786620				BVentures LeverCo S-B, LLC	DE	OTH	Bventures Holdco LLC	Management	0.000	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	Management	0.000	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	98-1748248				Cantor L.P.	CYM	OTH	American National Insurance Company	Ownership	47.700	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	1
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	99-1539863				Ewing Blane 2023-1 Holdco LLC	DE	OTH	BWS US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Ewing Blane 2023-1 LLC	DE	OTH	Ewing Blane 2023-1 Holdco LLC	Ownership	100.000	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

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	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	1
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					North End Re (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
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	1
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	OTH	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

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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	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
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	13
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	13
0408	Brookfield Wealth Solutions Group	00000					BWS SONAR HOLDINGS LTD.	BMU	NIA	BWS Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
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

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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
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					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	NIA	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	00001					BROOKFIELD CORPORATION LTD.	BMU	NIA	Brookfield Wealth Solutions Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Boulder Reinsurance (Cayman) Ltd.	CYM	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	60739	74-0484030	1343722			American National Insurance Company	TX	RE	American National Group 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	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
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 Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	74-2894432				Alternative Benefit Management, Inc.	NV	DS	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	45-2475493				ANICO Financial Services, Inc.	TX	DS	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	72.200	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	100.000	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				ANICO REO Carondelet LLC	TX	DS	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	DS	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	DS	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	DS	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

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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
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	DS	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	DS	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	DS	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	DS	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	DS	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	92738	42-1153896				American Equity Investment Life Insurance Company	IA	IA	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	IA	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

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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
0408	Brookfield Wealth Solutions Group	00000					Stonecastle Apartments Holdings, LLC	DE	NIA	BH JV (Berm FW) Multifamily Investors, LLC	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
0408	Brookfield Wealth Solutions Group	00000	88-4253582				M-A LPI Holdings, LLC	DE	NIA	American Equity Investment Life Insurance 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	1
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	1
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
0408	Brookfield Wealth Solutions Group	00000					Argo Re Escritório de Representação no Brasil 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	1
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	1
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	1
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	1
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	1
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	1
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	1
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	1
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	1
0408	Brookfield Wealth Solutions Group	00000	74-2999179				Clearbrook Group Services Inc.	DE	OTH	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
0408	Brookfield Wealth Solutions Group	28401	43-1010895	1343946			American National Property and Casualty 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	Clearbrook Group Holdings Inc.	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	Clearbrook Group Holdings Inc.	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	13
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

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?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Credit Insurance Recoverable	7,641,323		7,641,323	15,504,180
2505. Taxes other than FIT	3,201,073		3,201,073	3,559,046
2506. QRP Prepaid Asset	40,897,316	40,897,316		
2507. Debit Suspense	30,591,004	30,591,004		
2508. Prepaid Expense	20,293,679	20,293,679		
2509. Advances	18,846	18,846		
2597. Summary of remaining write-ins for Line 25 from overflow page	102,643,241	91,800,845	10,842,396	19,063,226

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous investment liabilities	4,006,778	3,884,065
2505. Retired benefit reserve	28,552	28,552
2597. Summary of remaining write-ins for Line 25 from overflow page	4,035,330	3,912,617

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Retention Fees Collected	(100,380)	1,157,591	2,755,226
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(100,380)	1,157,591	2,755,226

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. Property and Casualty Reinsurance Expenses	(7,554,100)	(1,039,007)	(8,804,150)
2705. Realized Loss on Ceded Options			64,635,809
2797. Summary of remaining write-ins for Line 27 from overflow page	(7,554,100)	(1,039,007)	55,831,659

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
	1	Life Contracts		4	5	6	7
States, Etc.	Active Status	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
58004. FRA France	XXX	829				829	
58005. JPN Japan	XXX	73	475			548	
58006. ITA Italy	XXX	525				525	
58007. NLD Netherlands	XXX	448				448	
58008. BEL Belgium	XXX	436				436	
58009. ESP Spain	XXX	354				354	
58010. LUX Luxembourg	XXX	300				300	
58011. THA Thailand	XXX	274				274	
58012. AUS Australia	XXX	61				61	
58013. ABW Aruba	XXX	18				18	
58014. USA Overseas Military	XXX	36,653	(64,308)			(27,655)	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	39,971	(63,833)			(23,862)	

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	259,034,914	233,783,798
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		77,120,825
	2.2 Additional investment made after acquisition	126,170	3,758,655
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	36,052,136	31,442,071
5.	Deduct amounts received on disposals	74,998,623	67,346,287
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	34,545,033	7,650,000
8.	Deduct current year's depreciation	2,858,377	12,074,149
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	182,811,187	259,034,914
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	182,811,187	259,034,914

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	4,819,723,012	5,165,333,438
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	23,713,341	482,427,416
	2.2 Additional investment made after acquisition	52,022,597	229,449,213
3.	Capitalized deferred interest and other	3,270,502	8,121,172
4.	Accrual of discount	397,199	2,143,678
5.	Unrealized valuation increase/(decrease)	7,500,000	(14,200,000)
6.	Total gain (loss) on disposals	1,399,907	(22,281,969)
7.	Deduct amounts received on disposals	299,533,280	1,055,912,520
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(1,142,695)	(10,377,623)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(4,590,476)	18,795,185
10.	Deduct current year's other than temporary impairment recognized	3,892,841	4,530,224
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,601,152,656	4,819,723,012
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,601,152,656	4,819,723,012
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,601,152,656	4,819,723,012

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	3,732,203,961	3,200,533,011
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	146,329,010	1,733,694,661
	2.2 Additional investment made after acquisition	215,976,331	1,627,556,630
3.	Capitalized deferred interest and other		166,210
4.	Accrual of discount	2,036,684	5,106,049
5.	Unrealized valuation increase/(decrease)	(13,248,647)	13,067,975
6.	Total gain (loss) on disposals	(774,351)	154,470,641
7.	Deduct amounts received on disposals	110,523,726	2,946,182,869
8.	Deduct amortization of premium, depreciation and proportional amortization	3,719,303	3,608,616
9.	Total foreign exchange change in book/adjusted carrying value	(3,647,151)	(3,866,629)
10.	Deduct current year's other than temporary impairment recognized	6,832,038	48,733,103
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,957,800,770	3,732,203,961
12.	Deduct total nonadmitted amounts	6,238,333	6,337,570
13.	Statement value at end of current period (Line 11 minus Line 12)	3,951,562,437	3,725,866,391

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	18,007,855,214	12,816,690,420
2.	Cost of bonds and stocks acquired	3,514,535,319	8,592,594,615
3.	Accrual of discount	23,261,408	50,119,631
4.	Unrealized valuation increase/(decrease)	11,449,407	(5,184,118)
5.	Total gain (loss) on disposals	8,685,184	28,274,348
6.	Deduct consideration for bonds and stocks disposed of	1,043,044,910	3,472,943,681
7.	Deduct amortization of premium	9,705,578	26,843,651
8.	Total foreign exchange change in book/adjusted carrying value	(6,877,228)	28,807,810
9.	Deduct current year's other than temporary impairment recognized		3,660,160
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	20,506,158,816	18,007,855,214
12.	Deduct total nonadmitted amounts	5,225,443	5,322,601
13.	Statement value at end of current period (Line 11 minus Line 12)	20,500,933,373	18,002,532,613

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)	10,521,494,564	7,649,530,671	5,692,965,684	28,463,171	12,506,522,722			10,521,494,564
2. NAIC 2 (a)	4,368,180,216	630,746,024	777,888,135	(7,993,560)	4,213,044,545			4,368,180,216
3. NAIC 3 (a)	1,497,411,236	2,583,017	7,501	15,161,078	1,515,147,830			1,497,411,236
4. NAIC 4 (a)	5,174,866	32,238,091	45,143	1,051,458	38,419,272			5,174,866
5. NAIC 5 (a)	19,797,182	680,206	2,842,120	40,422	17,675,690			19,797,182
6. NAIC 6 (a)	3,198,735	250,555		2,325,648	5,774,938			3,198,735
7. Total ICO	16,415,256,799	8,316,028,564	6,473,748,583	39,048,217	18,296,584,997			16,415,256,799
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	2,433,133,207	795,821,076	151,813,913	7,617,909	3,084,758,279			2,433,133,207
9. NAIC 2	1,275,153,057	133,764,638	80,028,341	(641,927,809)	686,961,545			1,275,153,057
10. NAIC 3	245,760,994	22,961,641	15,216,520	644,867,008	898,373,123			245,760,994
11. NAIC 4	72,171,514	12,926,698	436,244	(23,525)	84,638,443			72,171,514
12. NAIC 5								
13. NAIC 6	13,498		3,696		9,802			13,498
14. Total ABS	4,026,232,270	965,474,053	247,498,714	10,533,583	4,754,741,192			4,026,232,270
PREFERRED STOCK								
15. NAIC 1	29,913,357			9,248	29,922,605			29,913,357
16. NAIC 2	44,859,703			667,200	45,526,903			44,859,703
17. NAIC 3								
18. NAIC 4	65,338,544			3,281,492	68,620,036			65,338,544
19. NAIC 5	5,375,606			(16,800)	5,358,806			5,375,606
20. NAIC 6								
21. Total Preferred Stock	145,487,210			3,941,140	149,428,350			145,487,210
22. Total ICO, ABS & Preferred Stock	20,586,976,279	9,281,502,617	6,721,247,297	53,522,940	23,200,754,539			20,586,976,279

(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 $ 3,539,752,702 ; NAIC 2 $; NAIC 3 $ 3,720,862 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	42,503,571	XXX	42,460,852	210,835	139,415

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	205,173,039	666,607,504
2.	Cost of short-term investments acquired	36,824,367	4,457,809,394
3.	Accrual of discount	4,696	41,701,658
4.	Unrealized valuation increase/(decrease)		9,937
5.	Total gain (loss) on disposals		(2,003,431)
6.	Deduct consideration received on disposals	199,498,530	4,958,952,023
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)	42,503,572	205,173,039
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	42,503,572	205,173,039

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)	199,650,179
2.	Cost paid/(consideration received) on additions	35,649,240
3.	Unrealized valuation increase/(decrease)	(29,403,631)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	25,930,920
6.	Considerations received/(paid) on terminations	57,270,169
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedged item	19,155,406
9.	Total foreign exchange change in book/adjusted carrying value	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	193,711,946
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	193,711,946

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	193,711,946	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		193,711,946
4.	Part D, Section 1, Column 6	195,969,935	
5.	Part D, Section 1, Column 7	(2,257,989)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	192,879,861	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		192,879,861
10.	Part D, Section 1, Column 9	207,923,905	
11.	Part D, Section 1, Column 10	(15,044,044)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	31,889,387	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	31,889,387	
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	4,811,358,585	1,934,397,638
2.	Cost of cash equivalents acquired	10,160,846,758	30,214,937,804
3.	Accrual of discount	36,878,584	73,137,251
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(87,119)	(82,063)
6.	Deduct consideration received on disposals	11,044,339,884	27,411,032,045
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)	3,964,656,924	4,811,358,585
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,964,656,924	4,811,358,585

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
HOTEL	LEAGUE CITY	TX	10/01/1988	Permanent Improvement				10,354
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Permanent Improvement				78,916
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Permanent Improvement				22,416
0199999. Acquired by purchase								111,686
HOTEL	NEW ORLEANS	LA	10/20/2025	Permanent Improvement				14,485
0299999. Acquired by internal transfer								14,485
0399999 - Totals								126,170

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
SHOPPING CENTER	CONROE	TX	02/06/2026		44,785,005		33,613,398	162,664			(162,664)		33,613,398	39,440,846		5,990,112	5,990,112	259,757	488,457
OFFICE BUILDING	COSTA MESA	CA	03/16/2026		13,019,159		5,567,334	71,580			(71,580)		5,567,334	35,557,777		30,062,024	30,062,024	532,423	192,001
0199999. Property disposed					57,804,165		39,180,732	234,244			(234,244)		39,180,732	74,998,623		36,052,136	36,052,136	792,180	680,458
0399999 - Totals					57,804,165		39,180,732	234,244			(234,244)		39,180,732	74,998,623		36,052,136	36,052,136	792,180	680,458

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
BM00023	VARIOUS	CA	S	01/03/2025	8.640		6,225,598	66,450,446
BM00040	WOOLWICH	NJ	S	12/02/2024	8.640		428,669	9,969,036
BM00041	WAYNE	NJ	S	01/03/2025	8.640		469,308	4,930,804
BM00042	DAYTONA BEACH	FL	S	12/18/2024	8.640		1,626,549	9,978,834
BM00043	MCDONOUGH	GA	R	03/11/2025	6.180		9,452,278	139,035,511
BM00045	GASTONIA	NC		06/27/2025	8.073		954,988	30,052,174
BM00057	Various	US	S	12/23/2025	7.180		19,332,087	92,474,633
0399999. Mortgages in good standing - residential mortgages-all other							38,489,478	352,891,438
1844601	CICERO	IL		11/08/2022	5.250		760,403	121,740,000
BM00025A2	BARCELONA	ESP	R	01/25/2022	5.986		782,993	229,831,921
BM00035	HONOLULU	HI		06/11/2025	7.750		18,819	28,490,714
BM00038	SPRING	TX		12/03/2024	8.850		5,702,886	118,660,000
BM00039BV2	BRISBANE	CA		11/26/2024	15.200		11,976	6,120,948
BM00039V2	BRISBANE	CA		11/26/2024	8.530		131,140	75,491,690
BM00046	BURBANK	CA		10/16/2025	6.528		2,923,515	87,729,219
BM00054	NEW YORK	NY	S	12/31/2025	5.920		1,999,654	7,182,431
BM00059	HONOLULU	HI		03/02/2026	6.718	15,713,341		220,519,166
BM00060	VANDALIA	OH		03/06/2026	6.784	8,000,000		16,000,000
BM00037	OAKLAND	CA		11/05/2024	5.920		78,251	34,500,000
BM00037B	OAKLAND	CA		11/05/2024	5.920		127	34,500,000
PPFZ9IW85	FAETTEVILLE	GA		05/16/2025	7.978		57,151	162,350,105
BM00014V2	SOMERVILLE	MA		08/16/2022	8.070		942,367	115,530,921
BM00023	VARIOUS	CA	S	01/03/2025	8.640		121,728	66,450,446
0599999. Mortgages in good standing - commercial mortgages-all other						23,713,341	13,531,009	1,325,097,562
BM00035B	HONOLULU	HI		06/11/2025	17.750		2,110	2,849,071
0699999. Mortgages in good standing - mezzanine loans							2,110	2,849,071
0899999. Total mortgages in good standing						23,713,341	52,022,597	1,680,838,072
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						23,713,341	52,022,597	1,680,838,072

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
1778501	SANTA CLARITA	CA		11/09/2005	02/02/2026	3,075,243		83			83		3,063,513	3,063,513			
1799401	COTTONWOOD HEIGHTS	UT		07/28/2011	03/16/2026	2,208,771		7,090			7,090		2,198,019	2,198,019			
1823801	PLAINFIELDS	IN		03/08/2016	03/05/2026	19,976,117		1,568			1,568		19,848,740	19,848,740			
1835501	HOUSTON	TX		09/13/2017	02/27/2026	26,607,162							26,584,265	26,584,265			
1838601	GLENVIEW	IL		12/15/2020	01/30/2026	38,297,980		11,488			11,488		38,213,445	38,213,445			
1839301	FORT LAUDERDALE	FL		08/25/2021	01/21/2026	4,000,000							4,000,000	4,000,000			
1842101	CHICAGO	IL		04/27/2022	03/03/2026	54,833,282		166,718			166,718		55,000,000	55,000,000			
1843501	CINCINNATI	OH		08/17/2022	01/20/2026	7,292,331		13,145			13,145		7,292,071	7,292,071			
327201	SOUTH JORDAN	UT		11/15/2018	02/04/2026	40,950,798							40,950,798	40,950,798			
331501	VANDALIA	OH	S	04/21/2022	03/06/2026	40,706,848							40,706,848	40,706,848			

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					
331502	VANDALIA	OH	S	08/01/2025	03/06/2026	15,701,213							15,701,213	15,701,213			
BM00025A2	BARCELONA	ESP	R	01/25/2022	03/11/2026	26,146,077						(1,614,458)	24,495,740	28,329,567	1,399,907		1,399,907
0199999. Mortgages closed by repayment						279,795,821		200,092			200,092	(1,614,458)	278,054,651	281,888,479	1,399,907		1,399,907
226301	BEDFORD	TX		05/01/2025		2,646,608		2,292			2,292		22,009	22,009			
227201	ALBUQUERQUE	NM		05/01/2025		1,970,636		152			152		17,571	17,571			
227301	CLIVE	IA		05/01/2025		3,119,575		485			485		33,157	33,157			
227401	BEDFORD	TX		05/01/2025		1,914,420		4,301			4,301		24,795	24,795			
227501	TEMECULA	CA		05/01/2025		5,590,412		46,084			46,084		34,037	34,037			
227601	DENVER	CO		05/01/2025		12,980,315		4,564			4,564		45,785	45,785			
227701	SUNNYVALE	CA	S	05/01/2025		15,970,123		13,344			13,344		90,483	90,483			
322601	LOS ANGELES	CA		03/24/2016		12,600,562							106,261	106,261			
329101	PROVO	UT		05/28/2020		10,659,083		5,279			5,279		72,056	72,056			
329201	PORT WENTWORTH	GA		06/04/2020		60,450,115							388,387	388,387			
329202	PORT WENTWORTH	GA		08/01/2025		10,511,038		2,740			2,740		60,865	60,865			
329301	SAN ANTONIO	TX		06/29/2020		30,826,753							141,972	141,972			
330101	MORENO VALLEY	CA	S	07/07/2021		572,568							3,322	3,322			
330201	CORSICANA	TX		08/12/2021		18,116,637							107,338	107,338			
330301	GALVESTON	TX	S	08/16/2021		39,004,925							231,097	231,097			
330801	GARDEN CITY	ID		10/08/2021		29,281,780		22,367			22,367		125,777	125,777			
330901	GARDEN CITY	ID		10/25/2021		16,953,365							71,837	71,837			
331101	WINCHESTER	CA		08/01/2025		21,044,725		39,429			39,429		55,751	55,751			
331701	CAPE CORAL	FL		05/26/2022		44,809,034		31,360			31,360		175,749	175,749			
332201	SAN ANTONIO	TX	S	08/01/2025		44,121,947		31,871			31,871		133,961	133,961			
1770501	GREENVILLE	SC		10/30/2003		375,758		109			109		29,690	29,690			
1774501	BROADVIEW HEIGHTS	OH		12/15/2004		4,136,729		4,491			4,491		47,326	47,326			
1778501	SANTA CLARITA	CA		11/09/2005		3,075,243							11,812	11,812			
1779301	HURST	TX		01/17/2006		1,624,862		522			522		19,570	19,570			
1790101	HUNTERSVILLE	NC		10/26/2009		12,350,360		5,075			5,075		97,313	97,313			
1796601	GRETNA	LA		01/25/2011		24,668,684		22,232			22,232		204,821	204,821			
1799401	COTTONWOOD HEIGHTS	UT		07/28/2011		2,208,771							17,842	17,842			
1805901	LA CANADA FLINTRIDGE	CA		10/23/2012		896,520		208			208		111,610	111,610			
1807801	FENTON	MO		01/15/2013		7,883,453		1,186			1,186		65,356	65,356			
1808401	PASADENA	TX	S	02/27/2013		5,874,182							23,869	23,869			
1808402	PASADENA	TX	S	07/24/2017		320,490							1,302	1,302			
1808801	SACRAMENTO	CA		04/10/2013		5,798,379		885			885		46,997	46,997			
1810701	FORT LAUDERDALE	FL		07/30/2013		2,236,788		263			263		151,520	151,520			
1813401	FRESNO	CA		12/09/2013		4,621,975		1,387			1,387		28,760	28,760			
1814001	DELAWARE	OH		01/16/2014		1,976,117		719			719		144,383	144,383			
1815001	LOUISVILLE	KY		06/05/2014		2,380,804		802			802		151,719	151,719			
1817101	LOGAN CITY	UT		12/09/2014		17,263,239		4,827			4,827		130,614	130,614			
1821401	TALLAHASSEE	FL		09/02/2015		2,016,152		281			281		59,389	59,389			
1822501	GLENDALE	CA		10/19/2015		18,689,699		1,427			1,427		197,821	197,821			
1823401	KOLOA	HI	S	01/14/2016		31,568,963		6,712			6,712		267,360	267,360			
1823403	KOLOA	HI	S	08/01/2025		24,331,644		4,866			4,866		84,843	84,843			
1823801	PLAINFIELDS	IN		03/08/2016		19,976,117							128,945	128,945			
1823901	LOS ANGELES	CA		03/15/2016		16,074,769		1,201			1,201		136,480	136,480			
1824001	LOS ANGELES	CA		03/15/2016		27,919,336		2,087			2,087		237,045	237,045			
1824201	DETROIT	MI		04/11/2016		5,697,348		955			955		61,185	61,185			
1824301	DEERFIELD	FL		04/12/2016		1,844,109		329			329		21,015	21,015			
1824401	DALLAS	TX		04/14/2016		19,238,113		1,553			1,553		185,343	185,343			
1824501	LOS ANGELES	CA		04/14/2016		28,661,463		4,338			4,338		224,826	224,826			

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					
1824601	LOS ANGELES	CA		04/14/2016		15,633,525		2,366			2,366		122,632	122,632			
1825701	CARLSBAD	CA		08/25/2016		8,367,629		699			699		87,930	87,930			
1825801	OGDEN	UT		08/29/2016		8,060,742		636			636		74,659	74,659			
1826801	LAGUNA BEACH	CA		12/06/2016		8,722,115		669			669		75,549	75,549			
1827301	NAPERVILLE	IL		12/16/2016		18,974,694		3,199			3,199		204,641	204,641			
1827601	LEHI	UT		03/15/2017		17,967,594		2,783			2,783		154,807	154,807			
1827801	IRVINE	CA		03/30/2017		41,012,805		18,036			18,036		407,048	407,048			
1828201	ROCKVILLE	MD		05/10/2017		24,866,808		3,689			3,689		184,098	184,098			
1828401	COLUMBIA	SC		05/23/2017		8,215,859		674			674		90,885	90,885			
1828901	BIRMINGHAM	MI		06/15/2017		16,537,005		906			906		162,199	162,199			
1829001	LINONIA	MI		06/20/2017		3,524,964		589			589		35,204	35,204			
1829201	SCOTTSDALE	AZ		06/29/2017		46,854,180		3,925			3,925		473,109	473,109			
1830101	KNOXVILLE	TN		08/30/2017		5,403,534		448			448		53,167	53,167			
1830301	LEHI	UT		09/26/2017		21,185,224		3,216			3,216		177,682	177,682			
1831001	RINCON	GA		11/14/2017		5,176,926		417			417		49,856	49,856			
1831101	FARMINGTON HILLS	MI		11/16/2017		4,951,213		898			898		103,053	103,053			
1831401	HUTCHINS	TX		11/21/2017		18,960,924		4,620			4,620		187,193	187,193			
1832001	NORTH SALT LAKE	UT		12/19/2017		5,764,481		470			470		55,122	55,122			
1832901	SOUTH JORDAN	UT		03/20/2018		33,040,130		5,340			5,340		309,545	309,545			
1833101	AMERICAN CANYON	CA		07/26/2016		22,521,161							199,849	199,849			
1833301	SAN DIEGO	CA		04/05/2018		6,144,197		908			908		48,563	48,563			
1833601	SCOTTSDALE	AZ		05/30/2018		53,999,791		15,253			15,253		374,101	374,101			
1834001	NEW CANEY	TX		04/08/2016		49,812,107		7,049			7,049		391,010	391,010			
1834002	NEW CANEY	TX		08/01/2025		886,120		126			126		6,956	6,956			
1834401	SAVANAH	GA		09/25/2018		14,430,153		1,981			1,981		93,734	93,734			
1834402	SAVANAH	GA		04/19/2022		950,059							5,104	5,104			
1834901	DRAPER	UT		10/17/2018		23,793,466		5,104			5,104		176,019	176,019			
1835001	MIAMI BEACH	FL		10/30/2018		37,315,714		5,271			5,271		261,696	261,696			
1835201	CARY	NC		09/02/2015		16,071,289							120,013	120,013			
1835501	HOUSTON	TX		09/13/2017		26,607,162							22,897	22,897			
1835701	COLUMBUS	OH		09/25/2019		13,973,432		985			985		82,409	82,409			
1836001	TEMPE	AZ		10/29/2019		15,316,414		2,147			2,147		111,206	111,206			
1836301	AMERICAN FORK	UT		12/05/2019		9,671,678		1,373			1,373		74,953	74,953			
1836401	AURORA	CO		12/11/2019		42,615,674		4,360			4,360		351,287	351,287			
1836601	GREENSBORO	NC		12/17/2019		20,296,689		4,173			4,173		154,303	154,303			
1837001	CENTRALIA	WA		03/04/2020		30,331,143		2,006			2,006		157,225	157,225			
1837101	BUFORD	GA		03/10/2020		7,840,156		595			595		68,019	68,019			
1837201	BELLEVUE	NE		03/12/2020		10,105,445		1,422			1,422		76,976	76,976			
1837801	PINOLE	CA		09/24/2020		5,617,854		419			419		46,991	46,991			
1838101	LAKE FOREST	IL		10/19/2020		23,041,525		5,595			5,595		133,344	133,344			
1838201	GREENVILLE	TX		11/05/2020		1,954,313		624			624		22,083	22,083			
1838301	LEMONT	IL		11/09/2020		6,240,135		1,257			1,257		45,252	45,252			
1838401	RUSKIN	FL		11/23/2020		3,855,822		266			266		27,698	27,698			
1838501	BELLEVILLE	NJ		12/09/2020		6,520,722		709			709		53,688	53,688			
1838601	GLENVIEW	IL		12/15/2020		38,297,980							96,023	96,023			
1838701	FORT WORTH	TX		12/29/2020		54,054,297		5,214			5,214		400,074	400,074			
1839101	CULVER CITY	CA		07/14/2021		7,941,684		1,178			1,178		65,835	65,835			
1839201	COLORADO SPRINGS	CO		07/20/2021		7,054,095		714			714		71,682	71,682			
1839401	EL SEGUNDO	CA		08/26/2021		3,750,222		748			748		21,789	21,789			
1839501	COLORADO SPRINGS	CO		08/30/2021		15,391,119		888			888		172,982	172,982			
1839701	HOUSTON	TX		10/07/2021		1,252,339		90			90		9,698	9,698			

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					
1839901	LAS VEGAS	NV		12/11/2017		42,533,377		24,402			24,402		307,761	307,761			
1840101	COLUMBUS	OH		11/09/2021		28,627,939		11,793			11,793		219,795	219,795			
1840201	LOGAN	UT		11/10/2021		22,010,974		2,972			2,972		152,851	152,851			
1840301	THE WOODLANDS	TX		11/18/2021		12,906,773		6,999			6,999		75,370	75,370			
1840601	CHANDLER	AZ	S	12/09/2021		9,449,706		3,814			3,814		39,613	39,613			
1840602	CHANDLER	AZ	S	08/01/2025		10,479,642		5,686			5,686		52,801	52,801			
1840801	WEST VALLEY CITY	UT		08/01/2025		8,603,049		1,262			1,262		94,574	94,574			
1840901	MOAB	UT		12/15/2021		31,231,094		8,577			8,577		169,477	169,477			
1841001	HENDERSONVILLE	TN		12/16/2021		5,130,527		399			399		59,151	59,151			
1841101	BURLINGTON	NC		12/16/2021		19,423,897		3,728			3,728		112,686	112,686			
1841201	BREA	CA		12/16/2021		43,243,507		6,057			6,057		327,199	327,199			
1841301	LINDON	UT		01/05/2022		35,709,818		4,754			4,754		237,708	237,708			
1841401	SHELBY TOWNSHIP	MI		02/25/2022		9,510,386		1,020			1,020		73,753	73,753			
1841501	MIAMI	FL		03/10/2022		22,525,754		6,398			6,398		156,112	156,112			
1841601	MESA	AZ		03/21/2022		12,363,352		2,341			2,341		62,990	62,990			
1841701	EVANSVILL	IN		03/24/2022		37,331,804		1,716			1,716		209,330	209,330			
1841801	COLLEGE STATION	TX		03/30/2022		18,775,255		3,570			3,570		105,340	105,340			
1841901	BELLE GLADE	FL		08/01/2025		28,594,923		7,592			7,592		188,921	188,921			
1842001	MARIETTA	GA		04/13/2022		44,150,264		12,121			12,121		409,912	409,912			
1842301	MESA	AZ	S	05/24/2022		17,666,013		6,994			6,994		114,727	114,727			
1842401	MARCO ISLAND	FL		06/15/2022		10,930,577		1,062			1,062		80,525	80,525			
1842501	WEST JORDAN	UT		06/23/2022		7,899,830		1,532			1,532		49,235	49,235			
1842901	LAS VEGAS	NV		07/07/2022		23,701,310		3,617			3,617		101,324	101,324			
1843101	MINNEAPOLIS	MN		07/18/2022		28,751,787		7,625			7,625		116,683	116,683			
1843201	LOS ANGELES	CA		07/28/2022		8,242,767		6,031			6,031		42,168	42,168			
1843401	CONROE	TX		08/01/2025		27,848,572		3,412			3,412		114,590	114,590			
1843501	CINCINNATI	OH		08/17/2022		7,292,331							13,405	13,405			
1843601	WINSTON-SALEM	NC		08/17/2022		22,820,620		4,178			4,178		106,818	106,818			
1843801	WEST COLUMBIA	SC		08/24/2022		13,945,086		550			550		57,295	57,295			
1843901	BOCA RATON	FL		08/30/2022		6,459,091		864			864		44,108	44,108			
1844201	HYATTSVILLE	MD		09/28/2022		59,792,484		5,432			5,432		248,497	248,497			
1844301	HONOLULU	HI		10/06/2022		44,253,536		5,895			5,895		243,968	243,968			
1844401	VALDOSTA	GA		08/01/2025		17,905,254		2,207			2,207		73,289	73,289			
1844501	LINCOLNWOOD	IL		11/07/2022		2,824,341		179			179		15,619	15,619			
1844701	FORT LAUDERDALE	FL		11/17/2022		58,256,957		14,180			14,180		288,278	288,278			
1844801	IRVINE	CA		11/29/2022		44,030,000							172,727	172,727			
1844901	LACEY	WA		12/13/2022		26,255,131		3,224			3,224		106,442	106,442			
1845801	STEVENSON RANCH	CA		05/06/2020		21,338,721		9,792			9,792		86,222	86,222			
1845901	JEFFERSONVILLE	IN	S	03/24/2021		23,581,633							143,781	143,781			
1847501	SAN JOSE	CA		09/19/2024		16,332,751		7,661			7,661		53,976	53,976			
BM00009V2	VISALIA	CA	R	08/01/2025		28,150,497							104,174	104,174			
BM00014V2	SOMERVILLE	MA		08/16/2022		32,854,593			(892,841)		892,841						
BM00023	VARIOUS	CA	S	01/03/2025		117,884,290				2,557,657	2,557,657						
BM00025A2	BARCELONA	ESP	R	01/25/2022		26,146,077						(2,976,018)	100,057	100,057			
BM00033V2	LONDON	GBR	S	11/01/2023		151,990,650							504	504			
BM00039BV2	BRISBANE	CA		11/26/2024		3,660,949							17,092	17,092			
BM00040	WOOLWICH	NJ	S	12/02/2024		5,147,511				110,712	110,712						
BM00041	WAYNE	NJ	S	01/03/2025		2,081,423				44,621	44,621						
BM00042	DAYTONA BEACH	FL	S	01/03/2025		9,128,541				191,704	191,704						
BM00048	NAMPA	ID		10/22/2025		6,490,835							27,778	27,778			
BM00051	LONG ISLAND CITY	NY		12/17/2025		10,000,000							68,949	68,949			

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					
BM00052	NEW YORK	NY		12/22/2025		10,000,000							69,054	69,054			
BM00057	Various	US	S	12/23/2025						1,475	1,475						
VN00004	BORDENTOWN	NJ		01/18/2023		4,471,223		14,333			14,333		28,711	28,711			
VN00010	BALLWIN	MO		02/15/2023		2,580,921		3,469			3,469		9,866	9,866			
VN00012	HILLSBOROUGH	NJ		02/20/2020		2,312,743		7,374			7,374		15,268	15,268			
VN00018	MENDHAM	NJ		08/03/2023		1,974,025							6,630	6,630			
VN00021	NEW YORK	NY		03/31/2021		1,724,832		4,338			4,338		11,449	11,449			
VN00023	MADISON	AL		10/04/2022		1,440,577		5,094			5,094		12,467	12,467			
VN00024	DECATUR	GA		05/31/2022		1,484,448		3,675			3,675		10,424	10,424			
VN00025	ATLANTA	GA		11/20/2019		1,409,719		2,319			2,319		11,645	11,645			
VN00028	BROOKLYN	NY		07/29/2020		1,304,833		3,769			3,769		7,720	7,720			
VN00029	MIAMI	FL		08/27/2020		1,233,127		4,190			4,190		7,567	7,567			
VN00031	MIAMI	FL		11/22/2022		1,231,752		1,524			1,524		4,766	4,766			
VN00032	DAVENPORT	FL		12/22/2020		1,121,855							10,001	10,001			
VN00035	RIDGEWOOD	NJ		09/28/2022		959,312		484			484		7,611	7,611			
VN00041	MIAMI	FL		11/22/2022		62,416		39			39		1,241	1,241			
0299999. Mortgages with partial repayments						2,927,306,976		645,001	(892,841)	2,906,170	4,444,012	(2,976,018)	17,644,801	17,644,801			
0599999 - Totals						3,207,102,797		845,093	(892,841)	2,906,170	4,644,104	(4,590,476)	295,699,452	299,533,280	1,399,907		1,399,907

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
	Radical Ventures Fund III L.P.	Toronto	CAN	Radical Ventures Fund III GP Inc		07/14/2023			490,771		6,966,855	4.550
	Castlelake Aviation V Stable Yield	Wilmington	DE	Castlelake		10/20/2024			870,422		7,051,796	
	BSI II Chalkboard Holdings LP	Wilmington	DE	BSI II Chalkboard Holdings LP		01/28/2026			3,682,236			4.210
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									5,043,429		14,018,651	XXX
	ANTAC, LLC	Galveston	TX	ANTAC, LLC		03/31/2026		146,133,879				100.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								146,133,879				XXX
	BREF VI Cayman 1 LP	Camana Bay	CYM	Bam Re Holdings Ltd		03/21/2023			12,589,667		198,774,296	67.520
	BREC US BWS	Wilmington	DE	Brookfield Wealth Solutions, Ltd		12/19/2025			22,800,000			45.600
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									35,389,667		198,774,296	XXX
	Senior Secured Term Loan-Primary Wave Music Publis	Wilmington	DE	Brookfield Wealth Solutions, Ltd		04/11/2024			383,283			
3399999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - unaffiliated									383,283			XXX
	Incremental Loan-Ewing Blane 2023-1 LLC	Wilmington	DE	Brookfield Wealth Solutions, Ltd		12/22/2023			601,206			
	Initial Loan-Ashby Blane 2023-1 LLC	Wilmington	DE	Brookfield Wealth Solutions, Ltd		12/22/2023			703,907			
	Incremental Loan-Chamberlain Blane 2023-1 LLC	Wilmington	DE	Brookfield Wealth Solutions, Ltd		12/22/2023			10,315,335			
	Initial Loan-Bates Blane 2023-1 LLC	Wilmington	DE	Brookfield Wealth Solutions, Ltd		12/22/2023			2,681,610			
	Loan-LCM G Issuer II, LP	Wilmington	DE	LCM		08/08/2025			32,972,040			
	Loan-LCM E Issuer II, LP	Wilmington	DE	LCM		08/08/2025			33,909,302			
	Debt-Radar Strategic Real Estate 2025-5 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/24/2025			1,156,754			
	Debt-Sonar BSREP IV Holdings 2025 LP	New York	NY	Brookfield Wealth Solutions, Ltd		12/24/2025			8,776,765			
	Debt-Radar Strategic Real Estate 2025-2 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/24/2025			1,069,774			
	Debt-Radar Strategic Real Estate 2025-4 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/24/2025			1,199,872			
	Debt-Radar Strategic Real Estate 2025-6 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/24/2025			1,231,838			
	Debt-Radar Strategic Real Estate 2025-1 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/24/2025			1,416,949			
	Debt-Radar Strategic Real Estate 2025-3 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/24/2025			1,358,962			
3499999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - affiliated									97,394,314			XXX
	Term Loan-Boccherini F2 2022-1, LLC	New York	NY	Brookfield Wealth Solutions, Ltd		10/03/2022			2,584,410			
	Term Loan-Bach F1 2022-1, LLC	New York	NY	Brookfield Wealth Solutions, Ltd		10/03/2022			2,410,888			
3699999. Collateral loans - reported by collateral that secures the loan - backed by residual tranches or interests - affiliated									4,995,298			XXX
	DOLPH Loan USD 01/14/2033 TL DD	Wilmington	DE	Brookfield Wealth Solutions, Ltd		01/14/2025			487,059			
4299999. Collateral loans - reported by collateral that secures the loan - backed by other collateral types - affiliated									487,059			XXX
	OLP Unlevered Feeder - Equity-Oaktree Lending Part	Los Angeles	CA	Oaktree Capital Management		09/05/2024			810,000			
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									810,000			XXX
	Common-Bach F1 2022-1, LLC	New York	NY	Brookfield Wealth Solutions, Ltd		02/15/2024			72,818			97.775
	Chamberlain Blane HoldCo 2023-1 Equity - BN Asset-	Wilmington	DE	Brookfield Wealth Solutions, Ltd		12/18/2025			268			46.557
41363*-10-5	EQTY-Harrell 2023-1, LLC	Wilmington	DE	Brookfield Wealth Solutions, Ltd		12/20/2023			54,400			31.263
	LCM G Issuer II LP-LCM G Issuer II, LP	Wilmington	DE	LCM		08/08/2025			10,990,680			33.333
	LCM E Issuer II LP-LCM E Issuer II, LP	Wilmington	DE	LCM		08/08/2025			14,532,558			33.333
	Hein - Equity (New)-Hein 2025-1 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/30/2025			145,753			64.696
	Euclid - Equity (New)-Euclid 2025-1 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/30/2025			238,717			64.904
	Gaus - Equity (New)-Gaus 2025-1 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/30/2025			302,505			72.142
	Delambre - Equity (New)-Delambre 2025-1 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/30/2025			181,184			63.638
	Fermi - Equity (New)-Fermi 2025-1 LLC	New York	NY	Brookfield Wealth Solutions, Ltd		12/30/2025			123,035			65.120
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									26,641,919			XXX
827058-10-4	SILCN 2025-1 Equity-Silicon Holdings 2025-1 LLC	New York	NY	Brookfield		06/05/2025			2,346,954			23.000
6099999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated									2,346,954			XXX
	Residential Land Strategy Equity-RLS Borrower, LLC	Wilmington	DE	Brookfield Wealth Solutions, Ltd		02/27/2024			3,184,956			20.982
	Kolter JV, LLC Equity-RLS SERIES I BORROWER LLC	Wilmington	DE	Brookfield Wealth Solutions, Ltd		01/01/2025			616,967			20.982

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	HBS SERIES I HOLDCO LLC-HBS Series I Holdco LLC	New York	NY	HBS SERIES I HOLDCO LLC-HBS Series I Holdco LLC		01/05/2026		195,131	3,216,409			51.000
6299999. Residual tranches or interests with underlying assets having characteristics of real estate - affiliated								195,131	7,018,332			XXX
	PWPP Equity-PW Publishing Partners, LLC	New York	NY	Brookfield Wealth Solutions, Ltd		10/03/2022			35,391,553			85.403
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated									35,391,553			XXX
	Common-Boccherini F2 2022-1, LLC	New York	NY	Brookfield Wealth Solutions, Ltd					74,523			97.840
6699999. Residual tranches or interests with underlying assets having characteristics of other - affiliated									74,523			XXX
7899999. Total - unaffiliated									41,628,265		14,018,651	XXX
7999999. Total - affiliated								146,329,010	174,348,066		198,774,296	XXX
8099999 - Totals								146,329,010	215,976,331		212,792,947	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 Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized 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 Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Centre Lane Partners Master Credit Fund II-A, LP	New York	NY	Return of Capital	10/31/2018	02/12/2026	329,269							329,269	329,269				
	Benefit Street Partners Debt Fund IV, LP	New York	NY	Return of Capital	12/26/2025	01/15/2026	24,970							24,970	24,970				
	Centre Lane Credit Partners II - A, LP	New York	NY	Return of Capital	12/26/2025	02/12/2026	87,838							87,838	87,838				
	Metropolitan Partners Fund V (QP), LP	New York	NY	Return of Capital	12/26/2025	03/04/2026	6,690							6,690	6,690				
	Maranon Senior Credit Strategies Fund V Levered, LP	Chicago	IL	Return of Capital	12/26/2025	03/25/2026	417,165							417,165	417,165				
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							865,932							865,932	865,932				
	BREF VI Cayman 1 LP	Camana Bay	CYM	Return of Capital	03/21/2023	03/24/2026	19,436,742							19,436,742	19,436,742				
	D VI Delta Acquisition 2 LLC	Wilmington	DE	Return of Capital	11/26/2024	03/26/2026	1,479,281							1,479,281	1,478,602		(679)	(679)	28,959
	BEREC Partners (B) I LP	Wilmington	DE	Adjustment	12/24/2025	01/01/2026	848,210							848,210	848,210				
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							21,764,234							21,764,234	21,763,555		(679)	(679)	28,959
	Incremental Loan-Ewing Blane 2023-1 LLC	Wilmington	DE	Return of Capital	12/22/2023	03/26/2026	28,065,543							28,065,543	28,666,749				762,057
	Initial Loan-Ashby Blane 2023-1 LLC	Wilmington	DE	Redemption	12/22/2023	01/16/2026	18,843,747							18,843,747	18,843,747				1,567,549
	Loan-LCM G Issuer II, LP	Wilmington	DE	Redemption	08/08/2025	02/27/2026	1,853,360						(3,163)	1,850,197	1,854,323	4,126		4,126	35,155
	Loan-LCM E Issuer II, LP	Wilmington	DE	Redemption	08/08/2025	02/27/2026	710,185						(6,349)	703,837	714,236	10,399		10,399	15,798
	Delay Draw Term Loan-Antac LLC and Antac Core CRE	Galveston	TX	Adjustment	12/06/2024	03/01/2026	746							746	746				20
	Loan-LCM E Issuer II, LP	Wilmington	DE	Redemption	08/08/2025	02/27/2026	1,657,099						(14,813)	1,642,286	1,666,552	24,265		24,265	36,861
	Loan-LCM G Issuer II, LP	Wilmington	DE	Redemption	08/08/2025	02/27/2026	4,324,507						(7,381)	4,317,126	4,326,754	9,628		9,628	82,028

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Initial Loan-Ashby Blane 2023-1 LLC	Wilmington	DE	Redemption	12/24/2025	01/16/2026	2,048,446							2,048,446	2,048,446				11,124
3499999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - affiliated							57,503,635						(31,706)	57,471,928	58,121,553	48,419		48,419	2,510,592
	Boccherini F2 2022-1, LLC - Debt	New York	NY	Redemption	10/03/2022	01/01/2026	1,957,333		(1,597,999)			(1,597,999)		359,334	359,334				(2,421,295)
	Bach F1 2022-1, LLC - Debt	New York	NY	Redemption	10/03/2022	01/01/2026	2,013,087		(1,645,323)			(1,645,323)		367,764	367,764				(1,713,420)
3699999. Collateral loans - reported by collateral that secures the loan - backed by residual tranches or interests - affiliated							3,970,420		(3,243,322)			(3,243,322)		727,098	727,098				(4,134,714)
	GEMS Sr Collateral Loan-BAM Geode L.P.	Wilmington	DE	Maturity	07/08/2024	01/30/2026	5,470,304							5,470,304	5,470,304				(443,814)
	Term Loan-Brookfield Orc Holdco LLC	Wilmington	DE	Redemption	09/12/2025	02/27/2026	759,719		1,150			1,150		760,870	760,870				26,346
4199999. Collateral loans - reported by collateral that secures the loan - backed by other collateral types - unaffiliated							6,230,023		1,150			1,150		6,231,173	6,231,173				(417,468)
	Monroe Private Credit Feeder Fund IV Structured Note, LP	Chicago	IL	Return of Capital	12/11/2020	03/05/2026	133,501							133,501	133,501				
	BSP SOF II Structured Note LP	New York	NY	Return of Capital	12/26/2025	01/22/2026	55,974	(7,012)				(7,012)		48,962	55,974		7,012	7,012	
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							189,475	(7,012)				(7,012)		182,463	189,475		7,012	7,012	
46523#-10-7	EQTY-Isserlis 2023-1, LLC	Wilmington	DE	Return of Capital	01/17/2024	01/23/2026	82,242							82,242	87,766		5,523	5,523	
47931*-10-5	EQTY-Johnston 2023-1, LLC	Wilmington	DE	Return of Capital	02/21/2024	01/23/2026	82,443							82,443	86,239		3,797	3,797	
G17398-10-7	Equity-Bylsma 2022-1, Ltd.	Grand Cayman	CYM	Return of Capital	12/21/2022	01/23/2026	104,789							104,789	122,260		17,471	17,471	
G1928#-10-6	Equity-Casals 2022-1, Ltd.	Grand Cayman	CYM	Return of Capital	07/06/2022	01/23/2026	1,635,328							1,635,328	1,283,774		(351,554)	(351,554)	
	Chamberlain Blane HoldCo 2023-1 Equity - BN Asset-	Wilmington	DE	Return of Capital	12/18/2025	01/01/2026	199						70	269	269				69
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							1,905,001						70	1,905,071	1,580,307		(324,763)	(324,763)	69
	Residential Land Strategy Equity-RLS Borrower, LLC	Wilmington	DE	Return of Capital	02/27/2024	03/11/2026	13,223,706							13,348,115	13,638,393				154,883
6299999. Residual tranches or interests with underlying assets having characteristics of real estate - affiliated							13,223,706							13,348,115	13,638,393				154,883
G2881#-10-9	Equity-Dupre 2022-1 Ltd	Wilmington	DE	Return of Capital	09/19/2022	01/23/2026	1,181,979							1,181,979	677,640		(504,339)	(504,339)	
PPG1FR-MF-7	Ewing Blane HoldCo 2023-1 Equity - BN Asset Contri	Wilmington	DE	Return of Capital	10/20/2023	03/26/2026	6,241,540							6,241,540	6,241,540				
PPG062-XN-8	Note-Dolphin Holdco, LLC	Wilmington	DE	Transfer to Collateral Loan	01/14/2025	01/01/2026	487,059							487,059	487,059				
6699999. Residual tranches or interests with underlying assets having characteristics of other - affiliated							7,910,578							7,910,578	7,406,239		(504,339)	(504,339)	
7899999. Total - unaffiliated							7,285,430	(7,012)	1,150			(5,862)		7,279,568	7,286,580		7,012	7,012	(417,468)
7999999. Total - affiliated							106,277,574		(3,243,322)			(3,243,322)	(31,637)	103,127,024	103,237,145	48,419	(829,781)	(781,362)	(1,440,210)
8099999 - Totals							113,563,003	(7,012)	(3,242,172)			(3,249,184)	(31,637)	110,406,592	110,523,726	48,419	(822,769)	(774,350)	(1,857,678)

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

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91282C-FC-0	UNITED STATES TREASURY	03/17/2026	BNY MELLON CAPITAL MARKETS, LLC		270,594	280,000	934	1.A
91282C-LC-3	UNITED STATES TREASURY	03/16/2026	BNY MELLON CAPITAL MARKETS, LLC		857,570	850,000	4,227	1.A
91282C-MA-6	UNITED STATES TREASURY	01/01/2026	Adjustment		(425,000)	(425,000)		1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					703,164	705,000	5,161	XXX
268317-AZ-7	ELECTRICITE DE FRANCE SA	02/11/2026	JP MORGAN		1,008,085	949,000	16,155	2.A FE
28504D-AC-7	ELECTRICITE DE FRANCE SA	02/10/2026	Various		12,074,976	11,144,000	119,498	2.A FE
80414L-2X-2	SAUDI ARABIAN OIL CO	03/27/2026	American Equity Investment Life Insurance Company		2,148,883	2,168,000	32,896	1.E FE
M4R11P-AA-8	UNITED ARAB EMIRATES (GOVERNMENT)	03/11/2026	Various		12,915,500	12,500,000	119,739	1.D Z
M6320U-DD-8	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	03/11/2026	Various		12,447,500	12,500,000	103,255	1.E FE
M6417J-BZ-0	KUWAIT, STATE OF (GOVERNMENT)	03/11/2026	Various		74,225,000	75,000,000	1,492,517	1.D FE
M6417J-CA-4	KUWAIT, STATE OF (GOVERNMENT)	03/12/2026	Various		49,812,500	50,000,000	893,261	1.D FE
PPG7DF-SK-5	Kuwait-Private Bond-State Of Kuwait, Act	03/30/2026	American Equity Investment Life Insurance Company		604,651,162	650,000,000		1.D Z
268317-AZ-7	ELECTRICITE DE FRANCE SA	02/11/2026	JP MORGAN		4,821,209	4,517,000	81,111	2.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					774,104,814	818,778,000	2,858,433	XXX
00108W-AT-7	AEP TEXAS INC	02/11/2026	JP MORGAN		5,783,924	5,528,000	73,694	2.A FE
0010EP-AF-5	AEP TEXAS INC	02/03/2026	JANE STREET EXECUTION SERVICES LLC		1,923,867	1,757,000	51,622	2.A FE
00115A-AR-0	AEP TRANSMISSION COMPANY LLC	03/27/2026	Various		2,174,248	2,132,000	34,220	1.F FE
00138C-BB-3	COREBRIDGE GLOBAL FUNDING	03/27/2026	American Equity Investment Life Insurance Company		156,775	157,000	750	1.F FE
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCING X	01/27/2026	JANE STREET EXECUTION SERVICES LLC		5,175,603	4,654,000	107,698	1.E FE
00182E-BM-0	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)	03/27/2026	American Equity Investment Life Insurance Company		343,749	370,000	1,153	1.E FE
00203Q-AF-4	AP MOELLER - MAERSK A/S	02/09/2026	Various		3,094,463	2,900,000	60,130	2.A FE
00206R-MT-6	AT&T INC	02/02/2026	Various		1,663,666	1,611,000	39,409	2.B FE
00774M-BH-7	AERCAP IRELAND CAPITAL DAC	02/09/2026	BARCLAY INVESTMENTS, INC.		2,001,589	1,959,000	6,057	2.A FE
00774M-BU-8	AERCAP IRELAND CAPITAL DAC	02/05/2026	Various		8,269,492	8,347,000	19,954	2.A FE
008252-AS-7	AFFILIATED MANAGERS GROUP INC	01/07/2026	J P MORGAN SECURITIES		300,570	299,000	1,233	2.A FE
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC	03/27/2026	American Equity Investment Life Insurance Company		81,444	90,000	677	1.F FE
009279-AA-8	AIRBUS SE	03/27/2026	American Equity Investment Life Insurance Company		3,623,322	3,669,000	53,613	1.F FE
010392-EC-8	ALABAMA POWER CO	01/20/2026	JANE STREET EXECUTION SERVICES LLC		3,536,075	3,323,000	77,336	1.F FE
013716-AU-9	RIO TINTO ALCAN INC	03/27/2026	Various		5,086,704	4,705,000	57,228	1.F FE
015271-BC-2	ALEXANDRIA REAL ESTATE EQUITIES INC	01/07/2026	J P MORGAN SECURITIES		100,362	101,000	781	2.A FE
02209S-BL-6	ALTRIA GROUP INC	02/11/2026	Various		3,416,637	3,850,000	21,205	2.A FE
02209S-BR-3	ALTRIA GROUP INC	02/03/2026	JANE STREET EXECUTION SERVICES LLC		2,098,302	1,860,000	28,209	2.A FE
02364W-BM-6	AMERICA MOVIL SAB DE CV	03/02/2026	BARCLAY INVESTMENTS, INC.		3,994,878	3,903,000	18,588	1.G FE
025537-AX-9	AMERICAN ELECTRIC POWER COMPANY INC	02/11/2026	Various		580,480	553,000	13,490	2.B FE
02665W-EZ-0	AMERICAN HONDA FINANCE CORP	01/27/2026	JANE STREET EXECUTION SERVICES LLC		2,495,273	2,484,000	25,031	1.G FE
02665W-FY-2	AMERICAN HONDA FINANCE CORP	03/27/2026	American Equity Investment Life Insurance Company		5,212,888	5,234,000	15,353	1.G FE
02665W-GF-2	AMERICAN HONDA FINANCE CORP	01/27/2026	JANE STREET EXECUTION SERVICES LLC		193,053	188,000	511	1.G FE
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC	02/04/2026	Various		4,072,393	4,517,000	5,493	1.F FE
032095-AQ-4	AMPHENOL CORP	02/09/2026	BARCLAY INVESTMENTS, INC.		677,989	654,000	11,922	1.G FE
032095-AZ-4	AMPHENOL CORP	01/29/2026	Various		775,441	784,000	7,543	1.G FE
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	02/05/2026	Various		6,767,431	6,523,000	85,053	2.B FE
034863-BE-9	ANGLO AMERICAN CAPITAL PLC	02/11/2026	Various		9,529,393	9,060,000	179,489	2.B FE
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	01/27/2026	JANE STREET EXECUTION SERVICES LLC		2,933,196	2,612,000	76,416	1.G FE
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS LP	03/27/2026	American Equity Investment Life Insurance Company		2,144,479	2,148,000	12,209	1.F FE
03769M-AA-4	APOLLO GLOBAL MANAGEMENT INC	03/27/2026	Various		3,872,195	3,554,000	55,374	1.F FE
03769M-AE-6	APOLLO GLOBAL MANAGEMENT INC	01/07/2026	J P MORGAN SECURITIES		174,907	174,000	3,634	1.F FE
037735-CG-0	APPALACHIAN POWER CO	01/07/2026	J P MORGAN SECURITIES		200,567	184,000	3,161	2.A FE
037735-DB-0	APPALACHIAN POWER CO	02/02/2026	Various		617,915	591,000	9,869	2.A FE
040555-DG-6	ARIZONA PUBLIC SERVICE CO	01/27/2026	Various		842,385	806,000	20,449	2.A FE
04621X-AD-0	ASSURANT INC	02/10/2026	Various		4,589,446	4,214,000	128,874	2.B FE
049560-AN-5	ATMOS ENERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		1,968,500	2,000,000	17,000	1.F FE
053332-BD-3	AUTOZONE INC	02/02/2026	Various		1,832,757	1,833,000	31,588	2.B FE
053332-BF-8	AUTOZONE INC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		15,315	15,000	368	2.B FE
05463H-AB-7	AXIS SPECIALTY FINANCE LLC	03/27/2026	American Equity Investment Life Insurance Company		611,848	627,000	4,891	1.G FE
054989-AF-5	BAT CAPITAL CORP	02/11/2026	Various		2,484,073	2,504,000	42,303	2.A FE
05523R-AD-9	BAE SYSTEMS PLC	03/27/2026	American Equity Investment Life Insurance Company		1,320,954	1,386,000	21,206	1.G FE

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05523R-AL-1	BAE SYSTEMS PLC	02/11/2026	Various		4,069,062	3,919,000	75,799	1.G FE
05526D-BZ-7	BAT CAPITAL CORP	02/05/2026	Various		2,594,329	2,423,000	60,616	2.A FE
055451-BA-5	BHP BILLITON FINANCE (USA) LTD	01/09/2026	Direct		2,048,337	2,006,000	36,506	1.F FE
055451-BD-9	BHP BILLITON FINANCE (USA) LTD	03/27/2026	American Equity Investment Life Insurance Company		98,239	96,000	266	1.F FE
055451-BE-7	BHP BILLITON FINANCE (USA) LTD	03/02/2026	Various		7,447,370	7,186,000	149,582	1.F FE
055451-BJ-6	BHP BILLITON FINANCE (USA) LTD	03/27/2026	American Equity Investment Life Insurance Company		3,761,717	3,709,000	18,545	1.F FE
055451-BK-3	BHP BILLITON FINANCE (USA) LTD	03/27/2026	Various		2,561,538	2,499,000	37,745	1.F FE
05565E-CB-9	BMW US CAPITAL LLC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		581,548	613,000	6,637	1.F FE
05565E-CF-0	BMW US CAPITAL LLC	01/27/2026	JANE STREET EXECUTION SERVICES LLC		38,872	38,000	908	1.F FE
05565E-CR-4	BMW US CAPITAL LLC	03/27/2026	American Equity Investment Life Insurance Company		94,626	95,000	540	1.F FE
05565E-DJ-1	BMW US CAPITAL LLC	03/27/2026	JP MORGAN		1,089,854	1,110,000	1,696	1.F FE
05571A-AS-4	BPCE SA	02/10/2026	Various		4,528,273	4,062,000	81,089	2.A FE
05578A-AN-8	BPCE SA	03/27/2026	American Equity Investment Life Insurance Company		415,093	445,000	5,874	1.E FE
05583J-AJ-1	BPCE SA	02/03/2026	JANE STREET EXECUTION SERVICES LLC		860,130	969,000	162	2.A FE
05583J-AM-4	BPCE SA	02/03/2026	JANE STREET EXECUTION SERVICES LLC		2,623,781	2,521,000	21,468	2.A FE
05724B-AA-7	BAKER HUGHES HOLDINGS LLC	03/27/2026	American Equity Investment Life Insurance Company		1,048,958	1,055,000	19,194	1.G FE
05724B-AN-9	BAKER HUGHES HOLDINGS LLC	03/27/2026	JP MORGAN		1,091,101	1,118,000	2,744	1.G FE
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	01/07/2026	J P MORGAN SECURITIES		195,990	176,000	3,011	1.G FE
059165-ET-3	BALTIMORE GAS AND ELECTRIC CO	01/07/2026	J P MORGAN SECURITIES		104,118	100,000	560	1.G FE
05964H-AB-1	BANCO SANTANDER SA	03/27/2026	American Equity Investment Life Insurance Company		997,102	1,000,000	19,597	1.G FE
05964H-AS-4	BANCO SANTANDER SA	03/27/2026	American Equity Investment Life Insurance Company		5,509,288	5,467,000	31,354	1.G FE
05971K-AS-8	BANCO SANTANDER SA	01/07/2026	J P MORGAN SECURITIES		401,496	400,000	3,532	1.G FE
06051G-JS-9	BANK OF AMERICA CORP	03/27/2026	American Equity Investment Life Insurance Company		3,468,296	3,500,000	10,958	1.G FE
06051G-KK-4	BANK OF AMERICA CORP	02/11/2026	JP MORGAN		87,201	95,000	63	1.G FE
06051G-KY-4	BANK OF AMERICA CORP	01/20/2026	JANE STREET EXECUTION SERVICES LLC		911,533	898,000	22,392	1.G FE
06051G-LH-0	BANK OF AMERICA CORP	02/11/2026	Various		717,845	697,000	9,960	1.E FE
06051G-LU-1	BANK OF AMERICA CORP	01/30/2026	Various		2,604,342	2,447,000	54,250	1.E FE
06051G-MA-4	BANK OF AMERICA CORP	01/22/2026	J P MORGAN SECURITIES		2,532,229	2,438,000		1.G FE
06368L-8L-3	BANK OF MONTREAL	03/27/2026	American Equity Investment Life Insurance Company		318,873	320,000	701	1.F FE
06406R-AD-9	BANK OF NEW YORK MELLON CORP	03/27/2026	American Equity Investment Life Insurance Company		1,978,494	2,000,000	23,653	1.F FE
06418G-AP-2	BANK OF NOVA SCOTIA	03/27/2026	American Equity Investment Life Insurance Company		4,324,008	4,302,000	25,343	1.F FE
06738E-CA-1	BARCLAYS PLC	02/11/2026	JP MORGAN		1,673,650	1,590,000	761	2.A FE
06738E-CE-3	BARCLAYS PLC	02/11/2026	Various		2,482,249	2,172,000	37,464	2.A FE
06738E-CG-8	BARCLAYS PLC	02/11/2026	Various		4,229,437	3,936,000	58,100	2.A FE
06738E-CL-7	BARCLAYS PLC	02/10/2026	JP MORGAN		810,952	734,000	19,294	2.A FE
06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP	01/07/2026	J P MORGAN SECURITIES		110,082	100,000	1,464	1.G FE
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA OR BELL	02/05/2026	Various		4,225,141	4,159,000	47,519	2.B FE
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA OR BELL	01/20/2026	JANE STREET EXECUTION SERVICES LLC		1,069,940	1,050,000	23,552	2.B FE
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO	03/27/2026	American Equity Investment Life Insurance Company		12,435,939	12,868,000	95,223	1.G FE
092113-AQ-2	BLACK HILLS CORP	02/05/2026	Various		10,182,313	10,534,000	112,281	2.B FE
092113-AW-9	BLACK HILLS CORP	02/04/2026	JP MORGAN		3,196,432	2,981,000	40,024	2.B FE
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC	03/27/2026	American Equity Investment Life Insurance Company		322,678	350,000	1,872	1.E FE
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC	02/11/2026	Various		6,774,301	7,857,000	24,048	1.E FE
09261B-AG-5	BLACKSTONE HOLDINGS FINANCE CO LLC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		497,134	562,000	4,419	1.E FE
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC	03/27/2026	Various		4,223,073	3,914,000	68,535	1.E FE
09659W-2P-8	BNP PARIBAS SA	01/27/2026	JANE STREET EXECUTION SERVICES LLC		815,077	891,000	6,853	1.G FE
09659W-2U-7	BNP PARIBAS SA	01/27/2026	JANE STREET EXECUTION SERVICES LLC		2,690,905	2,948,000	29,479	1.G FE
09659W-2V-5	BNP PARIBAS SA	03/27/2026	American Equity Investment Life Insurance Company		2,807,722	2,787,000	29,360	1.E FE
09659W-2W-3	BNP PARIBAS SA	03/27/2026	American Equity Investment Life Insurance Company		10,566,174	10,357,000	200,845	1.G FE
09659W-3A-0	BNP PARIBAS SA	01/20/2026	JANE STREET EXECUTION SERVICES LLC		659,304	628,000	717	1.G FE
09659W-3E-2	BNP PARIBAS SA	03/27/2026	Various		11,200,270	11,264,000	43,490	1.G FE
100743-AM-5	BOSTON GAS CO	02/09/2026	BARCLAY INVESTMENTS, INC.		284,768	299,000	4,493	2.A FE
101137-BA-4	BOSTON SCIENTIFIC CORP	03/27/2026	American Equity Investment Life Insurance Company		168,650	182,000	1,554	1.G FE
10373Q-BM-1	BP CAPITAL MARKETS AMERICA INC	03/27/2026	American Equity Investment Life Insurance Company		221,243	249,000	569	1.E FE
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC	01/29/2026	J P MORGAN SECURITIES		2,447,271	2,413,000	43,784	1.E FE
11041R-AL-2	BAE SYSTEMS FINANCE INC	03/27/2026	American Equity Investment Life Insurance Company		3,290,195	3,177,000	56,921	1.G FE
11120V-AM-5	BRIXMOR OPERATING PARTNERSHIP LP	02/03/2026	Direct		25,698	25,000	645	2.B FE

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11134G-AA-8	BROADSTONE NET LEASE LLC	02/11/2026	Various		7,165,036	7,136,000	131,648	2.B FE
11135F-BD-2	BROADCOM INC	03/27/2026	American Equity Investment Life Insurance Company		605,604	598,000	13,455	1.G FE
11135F-BQ-3	BROADCOM INC	01/07/2026	J P MORGAN SECURITIES		400,609	470,000	2,205	1.G FE
11135F-BT-7	BROADCOM INC	02/11/2026	Various		6,825,368	6,967,000	88,307	1.G FE
11135F-CC-3	BROADCOM INC	03/27/2026	JP MORGAN		3,329,379	3,362,000	37,093	1.G FE
11135F-CG-4	BROADCOM INC	03/02/2026	Various		9,708,364	9,355,000	153,925	1.G FE
11135F-CR-0	BROADCOM INC	02/11/2026	Various		7,984,952	9,040,000	114,815	1.G FE
11135F-CT-6	BROADCOM INC	02/09/2026	BARCLAY INVESTMENTS, INC.		933,010	1,021,000	11,314	1.G FE
11135F-CU-3	BROADCOM INC	02/10/2026	Various		2,318,848	2,508,000	24,756	1.G FE
11135F-DA-6	BROADCOM INC	02/09/2026	Various		4,244,532	4,253,000	11,463	1.G FE
114259-AW-4	BROOKLYN UNION GAS CO	02/03/2026	Direct		372,649	375,000	9,073	2.A FE
114259-AX-2	BROOKLYN UNION GAS CO	01/20/2026	JANE STREET EXECUTION SERVICES LLC		80,548	75,000	1,677	2.A FE
120568-BP-4	BUNGE FINANCE LTD CORP	01/16/2026	Direct		1,003,865	975,000	12,392	2.A FE
125523-CS-7	CIGNA GROUP	01/09/2026	Direct		391,305	375,000	6,581	2.A FE
125523-CV-0	CIGNA GROUP	01/30/2026	Various		7,115,324	6,939,000	162,171	2.A FE
125523-CY-4	CIGNA GROUP	01/09/2026	Direct		649,606	640,000	11,093	2.A FE
12563U-AB-3	CK HUTCHISON INTERNATIONAL (17) LTD	03/27/2026	American Equity Investment Life Insurance Company		991,285	1,000,000	16,722	1.F FE
126408-GH-0	CSX CORP	01/07/2026	J P MORGAN SECURITIES		150,862	138,000	2,231	1.G FE
127055-AM-3	CABOT CORP	02/11/2026	Various		1,738,365	1,711,000	9,721	2.B FE
133131-AX-0	CAMDEN PROPERTY TRUST	03/27/2026	American Equity Investment Life Insurance Company		337,423	354,000	2,664	1.G FE
133434-AB-6	CAMERON LNG LLC	01/07/2026	J P MORGAN SECURITIES		300,197	342,000	5,427	1.F FE
136385-AC-5	CANADIAN NATURAL RESOURCES LTD	01/20/2026	JANE STREET EXECUTION SERVICES LLC		267,116	239,000	287	2.A FE
136385-AE-1	CANADIAN NATURAL RESOURCES LTD	02/11/2026	Various		10,557,559	9,701,000	55,101	2.A FE
14040H-CY-9	CAPITAL ONE FINANCIAL CORP	02/09/2026	Various		7,990,102	7,652,000	187,133	2.A FE
141781-BM-5	CARGILL INC	03/27/2026	American Equity Investment Life Insurance Company		43,543	48,000	436	1.F FE
141781-BW-3	CARGILL INC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		72,838	75,000	242	1.F FE
141781-CB-8	CARGILL INC	03/02/2026	Direct		959,320	948,000	12,420	1.F FE
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC	03/27/2026	American Equity Investment Life Insurance Company		204,255	213,000	166	1.G FE
14316J-AA-6	CARLYLE GROUP INC	01/07/2026	J P MORGAN SECURITIES		100,189	101,000	1,544	1.G FE
15135U-AW-9	CENOVUS ENERGY INC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		119,641	135,000	1,281	2.B FE
15135U-BB-4	CENOVUS ENERGY INC	01/07/2026	J P MORGAN SECURITIES		300,786	301,000	2,167	2.B FE
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	03/27/2026	JP MORGAN		1,315,935	1,163,000	28,593	1.F FE
15189X-AX-6	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	01/22/2026	J P MORGAN SECURITIES		123,794	135,000	1,598	1.F FE
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	02/09/2026	Various		622,221	612,000	10,059	1.F FE
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	03/27/2026	American Equity Investment Life Insurance Company		433,377	426,000	10,830	1.F FE
15189X-BE-7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	01/27/2026	JANE STREET EXECUTION SERVICES LLC		3,503,104	3,416,000	66,105	1.F FE
15189X-BG-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	03/27/2026	American Equity Investment Life Insurance Company		76,606	76,000	122	1.F FE
15189Y-AH-9	CENTERPOINT ENERGY RESOURCES CORP	02/03/2026	Various		955,436	925,000	20,393	1.G FE
16411R-AN-9	CHENIERE ENERGY INC	02/11/2026	Various		11,452,915	11,031,000	191,746	2.B FE
17136M-AA-0	CHURCH & DWIGHT CO INC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		99,225	112,000	258	2.A FE
17136M-AC-6	CHURCH & DWIGHT CO INC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		158,451	150,000	1,540	2.A FE
17275R-BT-8	CISCO SYSTEMS INC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		39,903	39,000	793	1.D FE
172967-ME-8	CITIGROUP INC	03/27/2026	American Equity Investment Life Insurance Company		2,424,091	2,476,000	1,916	1.G FE
172967-MY-4	CITIGROUP INC	01/27/2026	JANE STREET EXECUTION SERVICES LLC		501,178	553,000	3,423	1.G FE
172967-NA-5	CITIGROUP INC	03/27/2026	American Equity Investment Life Insurance Company		3,477,118	3,500,000	15,351	1.G FE
172967-NN-7	CITIGROUP INC	02/05/2026	Various		2,164,452	2,273,000	31,865	1.G FE
172967-NU-1	CITIGROUP INC	01/08/2026	Direct		206,515	204,000	1,252	1.G FE
172967-PA-3	CITIGROUP INC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		1,875,356	1,730,000	19,281	1.G FE
172967-PF-2	CITIGROUP INC	03/27/2026	American Equity Investment Life Insurance Company		1,424,330	1,409,000	8,910	1.G FE
172967-QH-7	CITIGROUP INC	01/07/2026	J P MORGAN SECURITIES		275,716	272,000	4,574	1.G FE
17327C-AQ-6	CITIGROUP INC	02/02/2026	Various		11,225,214	12,261,000	124,742	1.G FE
19828A-AC-1	COLUMBIA PIPELINES HOLDING COMPANY LLC	02/11/2026	Various		26,049,827	25,136,000	112,189	2.B FE
19828A-AF-4	COLUMBIA PIPELINES HOLDING COMPANY LLC	02/11/2026	Various		4,702,247	4,659,000	53,400	2.B FE
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPANY LLC	01/30/2026	MORGAN STANLEY & COMPANY		640,199	599,000	7,733	2.A FE
199575-AT-8	OHIO POWER CO	02/03/2026	Direct		15,327	14,000	393	2.A FE
20030N-AC-5	COMCAST CORP	02/04/2026	Various		7,472,246	6,521,000	157,810	1.G FE
20030N-BH-3	COMCAST CORP	02/11/2026	JP MORGAN		3,015,546	3,076,000	22,302	1.G FE

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

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20030N-BP-5	COMCAST CORP	01/07/2026	J P MORGAN SECURITIES		199,942	208,000	3,635	1.G FE
20030N-DG-3	COMCAST CORP	03/27/2026	American Equity Investment Life Insurance Company		254,185	266,000	4,422	1.G FE
20030N-EC-1	COMCAST CORP	02/02/2026	Various		994,881	993,000	20,640	1.G FE
20030N-EE-7	COMCAST CORP	02/11/2026	Various		10,148,673	10,068,000	101,196	1.G FE
20030N-EJ-6	COMCAST CORP	03/27/2026	JP MORGAN		1,533,154	1,490,000	22,328	1.G FE
20030N-ER-8	COMCAST CORP	02/02/2026	JP MORGAN		1,138,820	1,114,000	11,948	1.G FE
202795-JR-2	COMMONWEALTH EDISON CO	03/27/2026	American Equity Investment Life Insurance Company		453,602	496,000	788	1.F FE
207597-EQ-4	CONNECTICUT LIGHT AND POWER CO	02/09/2026	BARCLAY INVESTMENTS, INC.		249,984	247,000	1,311	1.F FE
207597-ER-2	CONNECTICUT LIGHT AND POWER CO	03/27/2026	American Equity Investment Life Insurance Company		178,698	178,000	1,977	1.F FE
207597-ET-8	CONNECTICUT LIGHT AND POWER CO	03/27/2026	American Equity Investment Life Insurance Company		2,599,636	2,570,000	25,443	1.F FE
209111-GE-7	CONSOLIDATED EDISON COMPANY OF NEW YORK	02/11/2026	Various		1,899,581	1,841,000	37,402	1.G FE
209111-GF-4	CONSOLIDATED EDISON COMPANY OF NEW YORK	02/09/2026	Various		4,986,766	4,745,000	92,569	1.G FE
21036P-BP-2	CONSTELLATION BRANDS INC	02/05/2026	Various		6,604,023	6,559,000	79,280	2.B FE
210371-AF-7	EXELON CORP	02/03/2026	Direct		11,506	10,000	260	2.B FE
210385-AD-2	CONSTELLATION ENERGY GENERATION LLC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		1,292,822	1,199,000	1,224	2.A FE
210518-DX-1	CONSUMERS ENERGY CO	03/27/2026	American Equity Investment Life Insurance Company		2,591,914	2,578,000	24,233	1.E FE
21871X-AH-2	COREBRIDGE FINANCIAL INC	02/09/2026	BARCLAY INVESTMENTS, INC.		220,443	231,000	3,128	2.A FE
21871X-AS-8	COREBRIDGE FINANCIAL INC	02/03/2026	J P MORGAN SECURITIES		930,524	890,000	1,576	2.A FE
22535W-AJ-6	CREDIT AGRICOLE SA	03/27/2026	American Equity Investment Life Insurance Company		151,212	146,000	4,457	1.G FE
22535W-AK-3	CREDIT AGRICOLE SA	03/27/2026	American Equity Investment Life Insurance Company		13,821,424	13,633,000	155,566	1.G FE
22535W-AL-1	CREDIT AGRICOLE SA	03/27/2026	American Equity Investment Life Insurance Company		63,887	64,000	132	1.G FE
22535W-AN-7	CREDIT AGRICOLE SA	01/07/2026	J P MORGAN SECURITIES		400,137	379,000	11,047	1.G FE
22535W-AS-6	CREDIT AGRICOLE SA	03/27/2026	Various		26,000,492	26,108,000	403,820	1.G FE
22535W-AT-4	CREDIT AGRICOLE SA	03/02/2026	Direct		2,991,214	2,983,000	15,925	1.G FE
225401-AZ-1	UBS GROUP AG	02/03/2026	Various		1,443,212	1,316,000	39,421	1.F FE
225401-BP-2	UBS GROUP AG	01/07/2026	J P MORGAN SECURITIES		150,401	151,000	2,206	1.G FE
23311V-AK-3	DCP MIDSTREAM OPERATING LP	02/10/2026	Various		2,082,980	2,253,000	35,526	2.B FE
23338V-AK-2	DTE ELECTRIC CO	03/27/2026	American Equity Investment Life Insurance Company		1,141,651	1,243,000	2,020	1.E FE
23338V-AS-5	DTE ELECTRIC CO	02/09/2026	BARCLAY INVESTMENTS, INC.		371,387	357,000	6,652	1.E FE
233851-DW-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	03/27/2026	American Equity Investment Life Insurance Company		872,097	921,000	3,331	1.F FE
233853-AU-4	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	03/27/2026	Various		8,135,418	7,900,000	142,238	1.G FE
233853-AW-0	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	03/02/2026	Various		1,942,848	1,895,000	13,859	1.G FE
233853-BE-9	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	02/11/2026	JP MORGAN		1,079,548	1,041,000	4,507	1.G FE
233853-BG-4	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	03/27/2026	American Equity Investment Life Insurance Company		431,057	433,000	2,327	1.G FE
233853-BJ-8	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	02/05/2026	Morgan Stanley		251,809	248,000	3,927	1.G FE
237194-AN-5	DARDEN RESTAURANTS INC	02/11/2026	Various		6,192,759	5,694,000	118,158	2.B FE
244199-AZ-8	DEERE & CO	03/27/2026	American Equity Investment Life Insurance Company		3,229,010	2,842,000	84,407	1.F FE
24703D-BL-4	DELL INTERNATIONAL LLC	02/03/2026	JANE STREET EXECUTION SERVICES LLC		1,994,000	1,894,000	38,425	2.B FE
24703D-BN-0	DELL INTERNATIONAL LLC	02/10/2026	Various		2,275,664	2,222,000	36,954	2.B FE
24703D-BT-7	DELL INTERNATIONAL LLC	02/11/2026	Various		3,294,344	3,297,000	54,681	2.B FE
24703T-AN-6	DELL INTERNATIONAL LLC	01/30/2026	Various		4,096,389	3,990,000	68,207	2.B FE
250847-EB-2	DTE ELECTRIC CO	01/07/2026	J P MORGAN SECURITIES		200,238	177,000	1,205	1.F FE
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	02/03/2026	JANE STREET EXECUTION SERVICES LLC		746,849	815,000	3,919	2.A FE
251526-DD-8	DEUTSCHE BANK AG (NEW YORK BRANCH)	03/02/2026	Direct		1,013,494	1,015,000	4,371	1.F FE
25156P-AD-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	01/16/2026	Direct		701,224	562,000	7,076	2.A FE
251799-AA-0	DEVON ENERGY CORP	02/09/2026	BARCLAY INVESTMENTS, INC.		501,042	429,000	10,895	2.B
25243Y-BD-0	DIAGEO CAPITAL PLC	03/27/2026	American Equity Investment Life Insurance Company		108,077	120,000	987	1.G FE
25243Y-BE-8	DIAGEO CAPITAL PLC	02/09/2026	Various		1,198,505	1,374,000	6,698	1.G FE
25243Y-BH-1	DIAGEO CAPITAL PLC	03/27/2026	Various		15,402,517	14,639,000	192,673	1.G FE
25243Y-BN-8	DIAGEO CAPITAL PLC	01/29/2026	Various		2,746,586	2,594,000	43,448	1.G FE
25245B-AC-1	DIAGEO INVESTMENT CORP	03/27/2026	American Equity Investment Life Insurance Company		9,451,861	9,315,000	55,696	1.G FE
25278X-AV-1	DIAMONDBACK ENERGY INC	02/09/2026	Various		743,681	689,000	15,893	2.B FE
25278X-AZ-2	DIAMONDBACK ENERGY INC	02/11/2026	Various		3,624,748	3,528,000	58,791	2.B FE
25468P-BW-5	DIS 7.000 03/01/32 MTN	02/09/2026	BARCLAY INVESTMENTS, INC.		955,228	838,000	25,908	1.F FE
257469-AJ-5	DOMINION ENERGY INC	02/11/2026	JP MORGAN		1,434,130	1,395,000	2,238	2.B FE
25746U-AN-9	DOMINION ENERGY INC	02/03/2026	JANE STREET EXECUTION SERVICES LLC		486,713	450,000	10,264	2.B FE
25746U-DP-1	DOMINION ENERGY INC	02/04/2026	JP MORGAN		1,033,668	1,054,000	21,651	2.B FE

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

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264399-ED-4	DUKE ENERGY CAROLINAS LLC	01/27/2026	JANE STREET EXECUTION SERVICES LLC		889,915	803,000	12,669	2.A FE
26439X-AH-6	DCP MIDSTREAM OPERATING LP	01/07/2026	J P MORGAN SECURITIES		399,989	374,000	4,356	2.B FE
26441C-BZ-7	DUKE ENERGY CORP	02/11/2026	JP MORGAN		656,118	618,000	14,510	2.B FE
26442C-BM-5	DUKE ENERGY CAROLINAS LLC	02/11/2026	JP MORGAN		165,041	163,000	593	1.F FE
26442C-BP-8	DUKE ENERGY CAROLINAS LLC	03/27/2026	American Equity Investment Life Insurance Company		790,082	780,000	1,261	1.F FE
26442E-AH-3	DUKE ENERGY OHIO INC	03/27/2026	American Equity Investment Life Insurance Company		425,864	471,000	3,225	1.F FE
26442U-AQ-7	DUKE ENERGY PROGRESS LLC	02/09/2026	BARCLAY INVESTMENTS, INC.		473,127	455,000	9,621	1.F FE
26444H-AJ-0	DUKE ENERGY FLORIDA LLC	03/27/2026	American Equity Investment Life Insurance Company		460,059	517,000	2,563	1.F FE
26444H-AQ-4	DUKE ENERGY FLORIDA LLC	02/09/2026	BARCLAY INVESTMENTS, INC.		107,829	100,000	1,387	1.F FE
26867L-AQ-3	EMD FINANCE LLC	03/27/2026	Various		8,397,779	8,392,000	121,378	1.G FE
26867L-AR-1	EMD FINANCE LLC	01/07/2026	J P MORGAN SECURITIES		200,610	199,000	2,294	1.G FE
26874R-AN-8	ENI SPA	03/02/2026	Direct		1,972,869	1,886,000	31,119	1.G FE
26875P-AU-5	EOG RESOURCES INC	03/27/2026	American Equity Investment Life Insurance Company		1,570,937	1,585,000	31,205	1.G FE
26875P-AY-7	EOG RESOURCES INC	01/09/2026	Direct		1,037,134	1,013,000	26,544	1.G FE
26884T-AW-2	ERAC USA FINANCE LLC	02/09/2026	Various		3,221,089	3,175,000	37,434	1.G FE
277432-AX-8	EASTMAN CHEMICAL CO	01/09/2026	Direct		591,679	562,000	11,131	2.B FE
27806H-AA-9	EATON CAPITAL UNLIMITED CO	03/27/2026	American Equity Investment Life Insurance Company		3,236,385	3,252,000	55,474	1.G FE
278265-AE-3	MORGAN STANLEY	03/27/2026	American Equity Investment Life Insurance Company		991,491	1,000,000	16,625	1.G FE
283677-AW-2	EL PASO ELECTRIC CO	01/07/2026	J P MORGAN SECURITIES		250,238	239,000	2,111	2.B FE
28622H-AB-7	ELEVANCE HEALTH INC	01/30/2026	MORGAN STANLEY & COMPANY		600,916	601,000	13,243	2.A FE
291011-AQ-7	EMERSON ELECTRIC CO	01/20/2026	JANE STREET EXECUTION SERVICES LLC		1,384,186	1,272,000	31,652	1.F FE
29250N-BR-5	ENBRIDGE INC	02/10/2026	Various		5,681,865	5,408,000	116,787	2.A FE
29250N-CC-7	ENBRIDGE INC	02/11/2026	JP MORGAN		2,296,729	2,193,000	43,517	2.A FE
29273R-AF-6	ENERGY TRANSFER LP	01/07/2026	J P MORGAN SECURITIES		199,913	183,000	2,795	2.B FE
29273V-AU-4	ENERGY TRANSFER LP	02/09/2026	Various		16,411,229	14,974,000	153,638	2.B FE
29273V-AY-6	ENERGY TRANSFER LP	02/11/2026	JP MORGAN		4,081,376	3,955,000	51,812	2.B FE
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV	02/11/2026	Various		3,651,349	3,170,000	76,361	2.A FE
29364W-BA-5	ENTERGY LOUISIANA LLC	02/09/2026	Various		1,599,374	1,660,000	26,099	1.F FE
29364W-BM-9	ENTERGY LOUISIANA LLC	01/28/2026	J P MORGAN SECURITIES		332,618	320,000	6,372	1.F FE
29365T-AG-9	ENTERGY TEXAS INC	03/27/2026	American Equity Investment Life Insurance Company		104,506	106,000	2,085	1.G FE
29365T-AQ-7	ENTERGY TEXAS INC	01/07/2026	J P MORGAN SECURITIES		102,764	100,000	1,210	1.G FE
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC	01/09/2026	Direct		27,210	26,000	626	1.G FE
29670G-AH-5	ESSENTIAL UTILITIES INC	02/05/2026	Various		518,352	503,000	1,052	2.B FE
29717P-BA-4	ESSEX PORTFOLIO LP	02/03/2026	Direct		145,334	141,000	2,650	2.A FE
29736R-AP-5	ESTEE LAUDER COMPANIES INC	03/27/2026	American Equity Investment Life Insurance Company		270,088	292,000	2,235	1.G FE
29736R-AQ-3	ESTEE LAUDER COMPANIES INC	03/27/2026	American Equity Investment Life Insurance Company		365,605	396,000	4,633	1.G FE
29736R-AV-2	ESTEE LAUDER COMPANIES INC	03/27/2026	Various		5,366,374	5,286,000	101,358	1.G FE
30037D-AB-1	EVERGY METRO INC	01/16/2026	Direct		178,561	175,000	2,104	1.F FE
30037D-AD-7	EVERGY METRO INC	01/27/2026	JANE STREET EXECUTION SERVICES LLC		2,947,968	2,823,000	45,488	1.F FE
30037E-AC-7	EVERGY MISSOURI WEST INC	01/07/2026	J P MORGAN SECURITIES		240,802	239,000	1,638	2.A FE
30040W-AP-3	EVERSOURCE ENERGY	02/11/2026	Various		3,218,362	3,470,000	49,766	2.B FE
30040W-AU-2	EVERSOURCE ENERGY	01/27/2026	JANE STREET EXECUTION SERVICES LLC		317,806	314,000	3,263	2.B FE
30040W-AX-6	EVERSOURCE ENERGY	02/11/2026	Various		3,751,082	3,638,000	11,442	2.B FE
302508-AQ-9	FMR LLC	03/27/2026	American Equity Investment Life Insurance Company		161,043	149,000	3,196	1.E FE
30251B-AD-0	FMR LLC	01/09/2026	JANE STREET EXECUTION SERVICES LLC		301,779	298,000	6,516	1.E FE
30303M-8N-5	META PLATFORMS INC	02/09/2026	BARCLAY INVESTMENTS, INC.		125,627	123,000	1,438	1.D FE
30303M-AC-6	META PLATFORMS INC	02/11/2026	Various		11,169,534	11,127,000	133,201	1.D FE
30303M-AD-4	META PLATFORMS INC	01/07/2026	J P MORGAN SECURITIES		400,824	400,000	3,521	1.D FE
303901-BL-5	FAIRFAX FINANCIAL HOLDINGS LTD	02/10/2026	JP MORGAN		191,727	183,000	5,004	2.A FE
303901-BN-1	FAIRFAX FINANCIAL HOLDINGS LTD	02/05/2026	Various		4,498,665	4,234,000	38,112	2.A FE
33830G-AA-9	FIVE CORNERS FUNDING TRUST III	03/27/2026	Various		10,229,003	9,711,000	177,465	1.G FE
361448-BJ-1	GATX CORP	02/10/2026	Various		455,316	487,000	2,765	2.A FE
361448-BK-8	GATX CORP	02/03/2026	JANE STREET EXECUTION SERVICES LLC		749,775	750,000	13,526	2.A FE
361448-BL-6	GATX CORP	02/03/2026	JANE STREET EXECUTION SERVICES LLC		1,296,364	1,257,000	24,581	2.A FE
361448-BM-4	GATX CORP	02/03/2026	JANE STREET EXECUTION SERVICES LLC		5,819,621	5,440,000	115,747	2.A FE
37045X-ED-4	GENERAL MOTORS FINANCIAL COMPANY INC	02/11/2026	Various		2,125,318	1,970,000	8,780	2.B FE
37045X-EP-7	GENERAL MOTORS FINANCIAL COMPANY INC	02/11/2026	Various		8,724,872	8,208,000	42,263	2.B FE

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37045X-EV-4	GENERAL MOTORS FINANCIAL COMPANY INC	02/09/2026	Various		1,456,439	1,386,000	28,506	2.B FE
373298-BR-8	GEORGIA-PACIFIC LLC	03/27/2026	American Equity Investment Life Insurance Company		685,046	619,000	17,590	1.G FE
37331N-AL-5	GEORGIA-PACIFIC LLC	03/27/2026	American Equity Investment Life Insurance Company		140,446	144,000	1,235	1.G FE
373334-KW-0	GEORGIA POWER CO	02/03/2026	JANE STREET EXECUTION SERVICES LLC		4,065,258	3,932,000	73,642	1.F FE
38141G-A9-5	GOLDMAN SACHS GROUP INC	02/11/2026	Various		10,124,073	9,559,000	162,590	2.A FE
38141G-B2-9	GOLDMAN SACHS GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		10,801,473	10,727,000	96,286	1.F FE
38141G-XR-0	GOLDMAN SACHS GROUP INC	03/02/2026	JANE STREET EXECUTION SERVICES LLC		1,298,166	1,458,000	1,744	1.F FE
38141G-ZM-9	GOLDMAN SACHS GROUP INC	01/30/2026	Various		1,153,496	1,255,000	17,037	2.A FE
38145G-AR-1	GOLDMAN SACHS GROUP INC	03/02/2026	Direct		1,325,597	1,321,000	6,960	1.F FE
38239P-AA-5	GOODMAN US FINANCE FIVE LLC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		2,045,207	2,062,000	18,664	2.A FE
437076-AS-1	HOME DEPOT INC	01/07/2026	J P MORGAN SECURITIES		290,525	267,000	959	1.F FE
438127-AC-6	HONDA MOTOR CO LTD	01/30/2026	MORGAN STANLEY & COMPANY		737,708	806,000	9,433	2.A FE
438127-AF-9	HONDA MOTOR CO LTD	01/07/2026	J P MORGAN SECURITIES		150,693	147,000		1.G FE
44107T-BD-7	HOST HOTELS & RESORTS LP	01/30/2026	MORGAN STANLEY & COMPANY		861,424	825,000	6,139	2.B FE
44891A-CR-6	HYUNDAI CAPITAL AMERICA	03/27/2026	American Equity Investment Life Insurance Company		622,406	598,000	7,666	1.G FE
44891A-DC-8	HYUNDAI CAPITAL AMERICA	03/27/2026	American Equity Investment Life Insurance Company		5,524,271	5,461,000	74,770	1.G FE
44891A-DM-6	HYUNDAI CAPITAL AMERICA	03/27/2026	American Equity Investment Life Insurance Company		3,113,216	3,073,000	35,741	1.G FE
44891A-DR-5	HYUNDAI CAPITAL AMERICA	01/27/2026	JANE STREET EXECUTION SERVICES LLC		3,788,528	3,657,000	58,570	1.G FE
44891A-DX-2	HYUNDAI CAPITAL AMERICA	01/27/2026	JANE STREET EXECUTION SERVICES LLC		313,660	302,000	1,586	1.G FE
44891A-EF-0	HYUNDAI CAPITAL AMERICA	03/02/2026	Various		20,065,367	20,113,000	74,403	1.G FE
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD	02/11/2026	Various		5,818,003	5,768,000	108,192	1.G FE
456837-BH-5	ING GROEP NV	02/11/2026	Various		344,669	319,000	7,748	1.G FE
456837-BL-6	ING GROEP NV	03/27/2026	American Equity Investment Life Insurance Company		4,537,410	4,467,000	5,296	1.G FE
456837-BM-4	ING GROEP NV	03/27/2026	Various		10,929,484	10,536,000	207,444	1.G FE
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP	03/27/2026	American Equity Investment Life Insurance Company		1,039,351	1,075,000	13,796	1.G FE
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP	03/27/2026	American Equity Investment Life Insurance Company		2,899,421	3,227,000	23,073	1.G FE
459200-LG-4	INTERNATIONAL BUSINESS MACHINES CORP	03/27/2026	American Equity Investment Life Insurance Company		1,915,780	1,905,000	11,938	1.G FE
459200-LH-2	INTERNATIONAL BUSINESS MACHINES CORP	02/11/2026	JP MORGAN		214,925	209,000	58	1.G FE
459200-LS-8	INTERNATIONAL BUSINESS MACHINES CORP	02/11/2026	JP MORGAN		932,979	932,000	1,072	1.G FE
461070-AU-8	INTERSTATE POWER AND LIGHT CO	01/16/2026	Direct		2,010,101	1,907,000	28,494	2.A FE
46115H-BV-8	INTESA SANPAOLO SPA	02/11/2026	JP MORGAN		1,175,648	988,000	18,234	2.B FE
46115H-BZ-9	INTESA SANPAOLO SPA	03/02/2026	JP MORGAN		7,972,752	7,192,000	75,620	1.G FE
465685-AS-4	ITC HOLDINGS CORP	01/16/2026	Direct		889,653	862,000	6,336	2.B FE
46647P-CB-0	JPMORGAN CHASE & CO	03/27/2026	American Equity Investment Life Insurance Company		3,493,178	3,500,000	23,780	1.E FE
46647P-DY-9	JPMORGAN CHASE & CO	02/11/2026	JP MORGAN		7,743,517	7,075,000	133,970	1.F FE
46647P-EB-8	JPMORGAN CHASE & CO	03/27/2026	American Equity Investment Life Insurance Company		8,989,450	8,902,000	79,319	1.E FE
46647P-EC-6	JPMORGAN CHASE & CO	01/29/2026	J P MORGAN SECURITIES		1,402,556	1,358,000	1,409	1.E FE
46647P-EJ-1	JPMORGAN CHASE & CO	03/27/2026	American Equity Investment Life Insurance Company		1,291,973	1,280,000	11,544	1.E FE
46849L-VA-6	JACKSON NATIONAL LIFE GLOBAL FUNDING	03/27/2026	American Equity Investment Life Insurance Company		458,648	455,000	5,962	1.F FE
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO	03/02/2026	Various		16,650,774	18,475,000	204,384	1.G FE
480914-AA-8	JT INTERNATIONAL FINANCIAL SERVICES BV	03/02/2026	Various		9,037,010	8,057,000	150,345	1.F FE
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC	01/16/2026	Bank of New York Mellon		71,701	102,000	1,170	1.F
48255G-AA-3	KKR GROUP FINANCE CO XII LLC	03/27/2026	Various		4,057,215	4,049,000	46,550	1.F FE
487836-BX-5	KELLANOVA	03/27/2026	American Equity Investment Life Insurance Company		375,042	415,000	2,808	1.F FE
487836-BZ-0	KELLANOVA	02/04/2026	Various		2,140,222	2,060,000	43,799	1.F FE
491674-BN-6	KENTUCKY UTILITIES CO	01/22/2026	J P MORGAN SECURITIES		373,440	357,000	5,296	1.F FE
49177J-AS-1	KENVUE INC	02/11/2026	JP MORGAN		212,871	208,000	2,242	1.F FE
49338C-AD-5	KEYSPAN GAS EAST CORP	02/11/2026	Various		8,716,207	8,257,000	197,511	2.A FE
50222C-AB-6	LSEG US FIN CORP	02/03/2026	JANE STREET EXECUTION SERVICES LLC		2,672,607	2,602,000	43,822	1.G FE
512807-AV-0	LAM RESEARCH CORP	03/27/2026	American Equity Investment Life Insurance Company		4,596,106	5,116,000	27,541	1.G FE
52532X-AJ-4	LEIDOS INC	02/11/2026	JP MORGAN		2,798,710	2,644,000	62,003	2.B FE
52532X-AK-1	LEIDOS INC	02/04/2026	JP MORGAN		533,746	515,000	10,815	2.B FE
529537-AA-0	LXP INDUSTRIAL TRUST	02/09/2026	BARCLAY INVESTMENTS, INC.		108,095	123,000	1,047	2.B FE
53944Y-AU-7	LLOYDS BANKING GROUP PLC	03/27/2026	JP MORGAN		1,090,977	1,103,000	7,471	1.G FE
53944Y-AX-1	LLOYDS BANKING GROUP PLC	02/11/2026	JP MORGAN		6,586,546	6,268,000	36,435	1.G FE
53944Y-BA-0	LLOYDS BANKING GROUP PLC	03/27/2026	American Equity Investment Life Insurance Company		12,744,690	12,404,000	220,775	1.G FE
53944Y-BE-2	LLOYDS BANKING GROUP PLC	01/07/2026	J P MORGAN SECURITIES		200,523	202,000	1,775	1.G FE

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

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539830-CL-1	LOCKHEED MARTIN CORP	03/27/2026	American Equity Investment Life Insurance Company		81,506	82,000	421	1.F FE
540424-AT-5	LOEWS CORP	03/27/2026	American Equity Investment Life Insurance Company		778,326	825,000	9,680	1.G FE
55336V-BV-1	MPLX LP	02/10/2026	Various		3,484,716	3,470,000	72,219	2.B FE
55336V-CB-4	MPLX LP	02/11/2026	Various		8,547,584	8,503,000	32,131	2.B FE
55607P-AG-0	MACQUARIE GROUP LTD	01/27/2026	JANE STREET EXECUTION SERVICES LLC		1,530,729	1,688,000	4,214	1.F FE
55608J-AP-3	MACQUARIE GROUP LTD	03/27/2026	American Equity Investment Life Insurance Company		5,267,371	5,233,000	52,675	1.F FE
55608J-AZ-1	MACQUARIE GROUP LTD	02/03/2026	JANE STREET EXECUTION SERVICES LLC		1,660,219	1,834,000	11,453	1.F FE
55608J-BE-7	MACQUARIE GROUP LTD	02/09/2026	BARCLAY INVESTMENTS, INC.		2,176,420	2,208,000	5,688	1.F FE
55608J-BG-2	MACQUARIE GROUP LTD	02/09/2026	BARCLAY INVESTMENTS, INC.		100,253	96,000	1,268	1.F FE
559222-AV-6	MAGNA INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		443,146	486,000	3,374	1.G FE
559222-AY-0	MAGNA INTERNATIONAL INC	03/27/2026	Various		14,815,581	14,209,000	263,744	1.G FE
571676-AC-9	MARS INC	01/27/2026	JANE STREET EXECUTION SERVICES LLC		2,772,757	3,001,000	33,277	1.F FE
571676-AV-7	MARS INC	02/04/2026	Various		1,147,837	1,138,000	15,213	1.F FE
571676-AY-1	MARS INC	03/27/2026	American Equity Investment Life Insurance Company		31,408,078	31,214,000	108,209	1.F FE
571676-AZ-8	MARS INC	03/02/2026	Various		9,246,420	8,981,000	155,291	1.F FE
581557-BV-6	MCKESSON CORP	03/27/2026	American Equity Investment Life Insurance Company		178,399	180,000	255	1.G FE
581557-BW-4	MCKESSON CORP	03/27/2026	American Equity Investment Life Insurance Company		21,953,340	21,934,000	331,478	1.G FE
58769J-AR-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	03/27/2026	American Equity Investment Life Insurance Company		3,017,997	3,005,000	30,768	1.F FE
58769J-AS-6	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	03/27/2026	Various		1,990,593	2,008,000	13,258	1.F FE
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	03/27/2026	American Equity Investment Life Insurance Company		979,959	977,000	7,295	1.F FE
58769J-AX-5	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	03/02/2026	Direct		492,766	483,000	2,200	1.F FE
58769J-BA-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	03/27/2026	American Equity Investment Life Insurance Company		5,325,280	5,271,000	98,568	1.F FE
59523U-AV-9	MID-AMERICA APARTMENTS LP	01/29/2026	Various		415,035	411,000	7,450	1.G FE
59523U-AY-3	MID-AMERICA APARTMENTS LP	01/20/2026	JANE STREET EXECUTION SERVICES LLC		74,491	75,000	688	1.G FE
595620-AX-3	MIDAMERICAN ENERGY CO	02/11/2026	Various		282,654	271,000	590	1.F FE
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO	01/07/2026	J P MORGAN SECURITIES		109,231	100,000	1,650	1.G FE
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		26,717	28,000	171	1.G FE
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		2,883,082	3,130,000	7,120	1.G FE
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		4,130,257	4,606,000	18,342	1.G FE
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC	02/11/2026	JP MORGAN		130,529	143,000	261	1.G FE
606822-DE-1	MITSUBISHI UFJ FINANCIAL GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		261,979	258,000	6,029	1.G FE
606822-DT-8	MITSUBISHI UFJ FINANCIAL GROUP INC	01/07/2026	J P MORGAN SECURITIES		401,450	399,000		1.G FE
60687Y-AX-7	MIZUHO FINANCIAL GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		364,673	384,000	2,388	1.G FE
60687Y-DD-8	MIZUHO FINANCIAL GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		2,325,096	2,285,000	41,288	1.G FE
60687Y-DF-3	MIZUHO FINANCIAL GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		10,841,506	10,652,000	122,621	1.G FE
617446-8X-0	MORGAN STANLEY	03/02/2026	JANE STREET EXECUTION SERVICES LLC		2,045,135	2,332,000	10,816	1.E FE
61747Y-EC-5	MORGAN STANLEY	03/27/2026	American Equity Investment Life Insurance Company		2,475,065	2,500,000	7,035	1.E FE
61747Y-EL-5	MORGAN STANLEY	02/11/2026	JP MORGAN		6,771,540	7,411,000	12,518	1.E FE
61747Y-EV-3	MORGAN STANLEY	03/27/2026	American Equity Investment Life Insurance Company		3,366,116	3,287,000	91,403	1.E FE
61747Y-FE-0	MORGAN STANLEY	03/27/2026	Various		12,385,987	12,181,000	211,277	1.E FE
61747Y-FF-7	MORGAN STANLEY	03/27/2026	American Equity Investment Life Insurance Company		668,738	659,000	6,683	1.E FE
61747Y-FG-5	MORGAN STANLEY	01/29/2026	J P MORGAN SECURITIES		577,134	556,000	754	1.E FE
61747Y-FL-4	MORGAN STANLEY	02/11/2026	Various		9,275,684	8,939,000	27,344	1.E FE
61747Y-FR-1	MORGAN STANLEY	02/02/2026	JP MORGAN		1,671,529	1,579,000	26,598	1.E FE
61747Y-FS-9	MORGAN STANLEY	03/27/2026	American Equity Investment Life Insurance Company		1,736,623	1,726,000	16,438	1.E FE
61748U-AS-1	MORGAN STANLEY	03/02/2026	Direct		3,317,351	3,307,000	17,747	1.E FE
61945C-AD-5	MOSAIC CO	02/11/2026	Various		6,779,409	6,578,000	73,120	2.B FE
620076-BZ-1	MOTOROLA SOLUTIONS INC	02/09/2026	Various		944,216	915,000	14,866	2.B FE
62944T-AF-2	NVR INC	03/27/2026	American Equity Investment Life Insurance Company		22,101,938	23,567,000	259,237	1.G FE
62954H-AJ-7	NXP BV	02/10/2026	Various		1,309,335	1,456,000	18,557	2.A FE
62954H-BB-3	NXP BV	02/11/2026	Various		5,829,492	5,746,000	17,748	2.A FE
62954H-BG-2	NXP BV	01/22/2026	J P MORGAN SECURITIES		150,872	150,000	3,112	2.A FE
631005-BJ-3	NARRAGANSETT ELECTRIC CO	03/27/2026	American Equity Investment Life Insurance Company		1,248,828	1,316,000	20,850	1.G FE
631005-BK-0	NARRAGANSETT ELECTRIC CO	03/02/2026	Direct		985,796	952,000	17,260	1.G FE
636274-AF-9	NATIONAL GRID PLC	02/09/2026	BARCLAY INVESTMENTS, INC.		59,098	57,000	249	2.B FE
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN	03/27/2026	JP MORGAN		2,942,020	2,511,000	50,631	1.F FE
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN	01/08/2026	Direct		453,350	500,000	3,208	1.E FE

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63861V-AB-3	NATIONWIDE BUILDING SOCIETY	03/27/2026	American Equity Investment Life Insurance Company		500,641	506,000	1,149	1.G FE
63861V-AE-7	NATIONWIDE BUILDING SOCIETY	03/27/2026	American Equity Investment Life Insurance Company		5,028,440	5,173,000	39,263	1.G FE
63861V-AK-3	NATIONWIDE BUILDING SOCIETY	03/27/2026	American Equity Investment Life Insurance Company		351,967	348,000	2,875	1.E FE
63861V-AM-9	NATIONWIDE BUILDING SOCIETY	03/27/2026	American Equity Investment Life Insurance Company		88,676	89,000	839	1.G FE
63861V-AN-7	NATIONWIDE BUILDING SOCIETY	01/07/2026	J P MORGAN SECURITIES		200,012	193,000	5,165	1.G FE
639057-AH-1	NATWEST GROUP PLC	03/02/2026	Various		5,198,234	4,839,000	103,516	1.G FE
639057-AN-8	NATWEST GROUP PLC	03/27/2026	JP MORGAN		543,292	530,000	2,467	1.G FE
64110L-AV-8	NETFLIX INC	03/27/2026	American Equity Investment Life Insurance Company		704,781	699,000	9,655	1.G FE
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP	03/27/2026	Various		5,166,524	4,898,000	46,464	1.G FE
65339K-CU-2	NEXTERA ENERGY CAPITAL HOLDINGS INC	01/09/2026	Direct		115,147	112,000	1,911	2.A FE
65364U-AQ-9	NIAGARA MOHAWK POWER CORP	02/11/2026	JP MORGAN		1,488,873	1,645,000	4,034	2.A FE
65364U-AT-3	NIAGARA MOHAWK POWER CORP	01/20/2026	JANE STREET EXECUTION SERVICES LLC		345,965	341,000	200	2.A FE
65473P-AP-0	NISOURCE INC	01/30/2026	MORGAN STANLEY & COMPANY		705,781	682,000	3,274	2.B FE
67021C-AP-2	NSTAR ELECTRIC CO	03/27/2026	American Equity Investment Life Insurance Company		92,705	95,000	1,835	1.G FE
67021C-AV-9	NSTAR ELECTRIC CO	03/27/2026	JP MORGAN		543,999	538,000	9,603	1.F FE
67021C-AX-5	NSTAR ELECTRIC CO	03/27/2026	American Equity Investment Life Insurance Company		14,075,051	13,970,000	48,934	1.F FE
670346-AS-4	NUCOR CORP	03/27/2026	American Equity Investment Life Insurance Company		2,654,932	2,866,000	24,934	1.G FE
670346-AZ-8	NUCOR CORP	03/27/2026	American Equity Investment Life Insurance Company		4,405,548	4,393,000	65,822	1.G FE
67080L-AD-7	NUVEEN LLC	02/10/2026	JP MORGAN		58,064	55,000	1,037	2.A FE
677347-CH-7	OHIO EDISON CO	03/02/2026	JANE STREET EXECUTION SERVICES LLC		4,363,335	4,175,000	20,558	1.G FE
677415-CF-6	OHIO POWER CO	02/09/2026	Various		4,328,116	3,941,000	117,809	2.A FE
677415-CV-1	OHIO POWER CO	01/28/2026	J P MORGAN SECURITIES		762,641	754,000	6,074	2.A FE
678858-BX-8	OKLAHOMA GAS AND ELECTRIC CO	02/03/2026	JANE STREET EXECUTION SERVICES LLC		810,575	775,000	1,534	1.G FE
680223-AM-6	OLD REPUBLIC INTERNATIONAL CORP	02/03/2026	JANE STREET EXECUTION SERVICES LLC		4,999,674	4,805,000	90,775	2.A FE
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPANY LLC	03/27/2026	JP MORGAN		350,180	311,000	4,697	1.F FE
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC	03/27/2026	Various		8,150,887	7,232,000	136,866	1.F FE
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC	03/27/2026	American Equity Investment Life Insurance Company		850,389	868,000	11,776	1.F FE
68233J-BK-9	ONCOR ELECTRIC DELIVERY COMPANY LLC	03/27/2026	American Equity Investment Life Insurance Company		2,165,924	2,101,000	4,027	1.F FE
68233J-CS-1	ONCOR ELECTRIC DELIVERY COMPANY LLC	01/30/2026	Various		1,817,665	1,714,000	18,220	1.F FE
68233J-CW-2	ONCOR ELECTRIC DELIVERY COMPANY LLC	03/27/2026	American Equity Investment Life Insurance Company		2,855,757	2,849,000	53,727	1.F FE
68235P-AM-0	ONE GAS INC	01/09/2026	Direct		110,290	112,000	1,732	1.G FE
68235P-AN-8	ONE GAS INC	03/27/2026	American Equity Investment Life Insurance Company		2,185,315	2,153,000	53,681	1.G FE
682680-BL-6	ONEOK INC	02/11/2026	Various		2,835,277	2,666,000	67,532	2.B FE
685218-AE-9	ORANGE SA	02/11/2026	Various		25,810,324	25,816,000	74,819	2.A FE
686330-AS-0	ORIX CORP	03/27/2026	American Equity Investment Life Insurance Company		795,901	794,000	1,743	1.G FE
690742-AB-7	OWENS CORNING	01/07/2026	J P MORGAN SECURITIES		300,236	263,000	1,892	2.A FE
693475-BS-3	PNC FINANCIAL SERVICES GROUP INC	02/11/2026	JP MORGAN		2,540,469	2,366,000	67,916	1.G FE
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC	03/27/2026	Various		9,526,750	8,510,000	186,834	1.G FE
69351U-BC-6	PPL ELECTRIC UTILITIES CORPORATION	02/09/2026	BARCLAY INVESTMENTS, INC.		189,373	187,000	4,409	1.E FE
694308-KG-1	PACIFIC GAS AND ELECTRIC CO	01/22/2026	J P MORGAN SECURITIES		110,135	105,000	654	2.A FE
694308-KJ-5	PACIFIC GAS AND ELECTRIC CO	02/09/2026	Various		2,246,448	2,117,000	6,800	2.A FE
694308-KM-8	PACIFIC GAS AND ELECTRIC CO	02/09/2026	Various		1,034,888	959,000	7,582	2.A FE
694308-KP-1	PACIFIC GAS AND ELECTRIC CO	02/11/2026	Various		5,206,529	4,675,000	128,826	2.A FE
69433Y-AB-3	Original Term Loan-PV Medius LLC	03/31/2026	Direct		32,238,091	36,049,311	1,832,007	4.B PL
70213B-AB-7	PARTNERRE FINANCE B LLC	03/27/2026	American Equity Investment Life Insurance Company		3,059,249	3,166,000	27,659	1.G FE
704326-AB-3	PAYCHEX INC	02/03/2026	Various		8,359,295	8,084,000	126,342	2.A FE
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE LTD	01/09/2026	JANE STREET EXECUTION SERVICES LLC		1,206,612	1,193,000	8,343	1.F FE
718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		3,937,056	4,089,000	16,100	1.G FE
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC	02/11/2026	JP MORGAN		1,245,885	1,167,000	15,844	1.F FE
718172-DA-4	PHILIP MORRIS INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		1,040,660	1,024,000	6,123	1.F FE
718172-DB-2	PHILIP MORRIS INTERNATIONAL INC	03/27/2026	Various		2,447,979	2,350,000	43,659	1.F FE
718172-DD-8	PHILIP MORRIS INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		11,069,642	10,737,000	32,808	1.F FE
718172-DJ-5	PHILIP MORRIS INTERNATIONAL INC	02/09/2026	Various		3,265,222	3,157,000	70,773	1.F FE
718172-DN-6	PHILIP MORRIS INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		3,270,630	3,262,000	61,185	1.F FE
718172-DT-3	PHILIP MORRIS INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		3,538,816	3,576,000	63,884	1.F FE
718547-AR-3	PHILLIPS 66 CO	02/09/2026	Various		1,663,149	1,617,000	8,113	2.A FE
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		594,015	612,000	8,303	1.G FE

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

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743315-AJ-2	PROGRESSIVE CORP	03/27/2026	American Equity Investment Life Insurance Company		2,483,399	2,340,000	11,196	1.F FE
74350L-AF-1	PROLOGIS TARGETED US LOGISTICS FUND LP	03/27/2026	JP MORGAN		3,271,876	3,389,000	11,756	1.G FE
743674-BD-4	PROTECTIVE LIFE CORP	03/27/2026	American Equity Investment Life Insurance Company		406,548	411,000	8,689	1.G FE
744448-CZ-2	PUBLIC SERVICE COMPANY OF COLORADO	02/10/2026	Various		5,850,685	5,687,000	66,975	1.E FE
744533-BQ-2	PUBLIC SERVICE COMPANY OF OKLAHOMA	02/11/2026	Various		5,011,705	4,885,000	17,625	2.A FE
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO	03/27/2026	American Equity Investment Life Insurance Company		18,508	20,000	98	1.F FE
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO	02/11/2026	JP MORGAN		353,306	351,000	6,665	1.F FE
744573-AX-4	PUBLIC SERVICE ENTERPRISE GROUP INC	01/09/2026	Direct		120,682	112,000	1,658	2.B FE
744573-AZ-9	PUBLIC SERVICE ENTERPRISE GROUP INC	02/03/2026	JP MORGAN		1,038,519	1,007,000	18,107	2.B FE
745332-CM-6	PUGET SOUND ENERGY INC	03/27/2026	JP MORGAN		615,216	610,000	9,483	1.F FE
745867-AM-3	PULTEGROUP INC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		318,941	272,000	2,109	2.A FE
745867-AP-6	PULTEGROUP INC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		600,073	549,000	6,416	2.A FE
74977R-DP-6	COOPERATIEVE RABOBANK UA	03/27/2026	Various		18,976,582	20,016,000	245,141	1.G FE
74977R-DT-8	COOPERATIEVE RABOBANK UA	03/27/2026	American Equity Investment Life Insurance Company		356,060	350,000	1,165	1.G FE
74977R-DU-5	COOPERATIEVE RABOBANK UA	01/29/2026	J P MORGAN SECURITIES		4,111,591	3,908,000	5,783	1.G FE
751212-AD-3	RALPH LAUREN CORP	02/11/2026	JP MORGAN		101,130	98,000	776	1.G FE
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC	03/27/2026	American Equity Investment Life Insurance Company		5,894,636	6,000,000	45,500	1.G FE
759351-AR-0	REINSURANCE GROUP OF AMERICA INC	01/27/2026	JANE STREET EXECUTION SERVICES LLC		1,889,859	1,768,000	38,171	2.A FE
75968N-AE-1	RENAISSANCERE HOLDINGS LTD	02/03/2026	Various		3,681,415	3,518,000	23,557	1.G
75968N-AG-6	RENAISSANCERE HOLDINGS LTD	01/07/2026	J P MORGAN SECURITIES		200,107	191,000	2,985	1.G FE
760759-BL-3	REPUBLIC SERVICES INC	03/27/2026	American Equity Investment Life Insurance Company		1,634,747	1,628,000	15,466	1.G FE
76720A-AN-6	RIO TINTO FINANCE (USA) PLC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		398,070	390,000	7,148	1.F FE
780097-BL-4	NATWEST GROUP PLC	03/27/2026	American Equity Investment Life Insurance Company		1,565,063	1,583,000	27,168	1.G FE
78009P-EH-0	NATWEST GROUP PLC	03/27/2026	American Equity Investment Life Insurance Company		3,083,231	3,062,000	25,905	1.G FE
78016H-ZZ-6	ROYAL BANK OF CANADA	03/27/2026	American Equity Investment Life Insurance Company		1,817,293	1,803,000	13,688	1.E FE
78355H-KY-4	RYDER SYSTEM INC	02/09/2026	Various		546,877	491,000	5,456	2.A FE
78409V-BK-9	S&P GLOBAL INC	02/11/2026	JP MORGAN		3,144,607	3,429,000	44,385	1.G FE
78448T-AK-8	SMBC AVIATION CAPITAL FINANCE DAC	02/03/2026	Various		3,266,215	3,128,000	50,508	2.A FE
78448T-AM-4	SMBC AVIATION CAPITAL FINANCE DAC	02/11/2026	Various		2,555,838	2,474,000	48,288	2.A FE
785931-AA-4	SAFEHOLD GL HOLDINGS LLC	03/02/2026	Various		24,029,037	22,539,000	448,616	1.G FE
785931-AB-2	SAFEHOLD GL HOLDINGS LLC	01/07/2026	J P MORGAN SECURITIES		300,466	291,000	7,901	1.G FE
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO	02/11/2026	Various		4,121,786	4,476,000	53,062	1.F FE
806851-AL-5	SCHLUMBERGER HOLDINGS CORP	03/27/2026	American Equity Investment Life Insurance Company		356,710	355,000	5,818	1.G FE
806851-AP-6	SCHLUMBERGER HOLDINGS CORP	02/03/2026	Direct		2,233,667	2,221,000	20,562	1.F FE
806851-AR-2	SCHLUMBERGER HOLDINGS CORP	03/27/2026	American Equity Investment Life Insurance Company		1,068,763	1,154,000	7,730	1.F FE
808513-BW-4	CHARLES SCHWAB CORP	03/27/2026	American Equity Investment Life Insurance Company		990,366	1,000,000	16,133	1.F FE
842400-ES-8	SOUTHERN CALIFORNIA EDISON CO	03/27/2026	Various		4,883,553	4,644,000	29,093	2.A FE
842587-DR-5	SOUTHERN CO	01/09/2026	Direct		771,158	750,000	2,925	2.A FE
842587-DT-1	SOUTHERN CO	02/11/2026	Various		15,483,324	14,694,000	329,193	2.A FE
845011-AE-5	SOUTHWEST GAS CORP	02/02/2026	Various		4,215,931	4,372,000	64,196	2.A FE
845437-BU-5	SOUTHWESTERN ELECTRIC POWER CO	02/05/2026	Morgan Stanley		102,594	100,000	1,840	2.A FE
845743-BY-8	SOUTHWESTERN PUBLIC SERVICE CO	01/07/2026	J P MORGAN SECURITIES		300,357	293,000	2,286	1.G FE
84859D-AC-1	SPIRE MISSOURI INC	01/22/2026	J P MORGAN SECURITIES		159,000	158,000	3,329	1.F FE
852060-AT-9	SPRINT CAPITAL CORP	02/11/2026	Various		8,812,282	7,286,000	234,057	2.B FE
862121-AD-2	STORE CAPITAL LLC	02/09/2026	Various		7,145,260	8,063,000	34,970	2.B FE
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP, INC	03/27/2026	American Equity Investment Life Insurance Company		1,558,799	1,644,000	9,857	1.G FE
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROUP, INC	03/27/2026	American Equity Investment Life Insurance Company		19,531	21,000	116	1.G FE
86562M-DC-1	SUMITOMO MITSUI FINANCIAL GROUP, INC	03/27/2026	American Equity Investment Life Insurance Company		3,141,681	3,032,000	36,472	1.G FE
86562M-DM-9	SUMITOMO MITSUI FINANCIAL GROUP, INC	03/27/2026	American Equity Investment Life Insurance Company		4,904,023	4,821,000	55,528	1.G FE
86562M-DT-4	SUMITOMO MITSUI FINANCIAL GROUP, INC	02/09/2026	BARCLAY INVESTMENTS, INC.		104,872	100,000	379	1.G FE
86562M-DZ-0	SUMITOMO MITSUI FINANCIAL GROUP, INC	03/27/2026	JP MORGAN		1,090,922	1,103,000	12,446	1.G FE
867229-AC-0	SUNCOR ENERGY INC (CANADA)	02/09/2026	Various		1,130,012	1,006,000	32,931	2.A FE
87264A-CQ-6	T-MOBILE USA INC	02/11/2026	JP MORGAN		4,422,017	4,901,000	53,676	2.A FE
87264A-CV-5	T-MOBILE USA INC	02/05/2026	Morgan Stanley		1,857,688	1,806,000	5,478	2.A FE
87264A-CY-9	T-MOBILE USA INC	01/29/2026	J P MORGAN SECURITIES		392,743	386,000	812	2.A FE
87264A-DF-9	T-MOBILE USA INC	02/09/2026	BARCLAY INVESTMENTS, INC.		386,853	379,000	6,235	2.A FE
87264A-DS-1	T-MOBILE USA INC	02/11/2026	JP MORGAN		8,292,224	8,050,000	99,703	2.A FE

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87264A-DV-4	T-MOBILE USA INC	02/11/2026	Various		8,386,703	7,517,000	59,371	2.A FE
87264A-DW-2	T-MOBILE USA INC	01/22/2026	J P MORGAN SECURITIES		154,725	156,000	2,084	2.A FE
87612E-BV-7	TARGET CORP	01/07/2026	J P MORGAN SECURITIES		300,370	291,000	6,069	1.F FE
87612G-AA-9	TARGA RESOURCES CORP	02/10/2026	Various		3,095,207	3,233,000	48,943	2.B FE
87612G-AC-5	TARGA RESOURCES CORP	02/05/2026	Various		1,005,530	940,000	22,081	2.B FE
87612G-AF-8	TARGA RESOURCES CORP	02/11/2026	Various		6,178,474	5,642,000	121,213	2.B FE
88339W-AC-0	WILLIAMS COMPANIES INC	01/20/2026	JANE STREET EXECUTION SERVICES LLC		520,619	515,000	9,283	2.B FE
89115K-AB-6	TORONTO-DOMINION BANK	03/27/2026	American Equity Investment Life Insurance Company		15,287,515	15,242,000	232,065	1.F FE
89236T-KU-8	TOYOTA MOTOR CREDIT CORP	03/27/2026	American Equity Investment Life Insurance Company		1,339,555	1,339,000	22,001	1.E FE
893526-DF-7	TRANSCANADA PIPELINES LTD	02/11/2026	JP MORGAN		4,831,684	4,635,000	89,319	2.B FE
89352H-AM-1	TRANSCANADA PIPELINES LTD	01/29/2026	Various		6,060,411	6,210,000	116,067	2.B FE
89788M-AK-8	TRUIST FINANCIAL CORP	03/27/2026	Various		2,471,916	2,310,000	39,343	2.A FE
89788M-AM-4	TRUIST FINANCIAL CORP	02/10/2026	Various		12,027,578	11,817,000	110,803	1.G FE
89788M-AP-7	TRUIST FINANCIAL CORP	03/02/2026	Various		6,552,804	6,172,000	57,459	1.G FE
89788M-AR-3	TRUIST FINANCIAL CORP	03/27/2026	American Equity Investment Life Insurance Company		500,054	491,000	4,670	1.G FE
89788M-AS-1	TRUIST FINANCIAL CORP	02/05/2026	Morgan Stanley		985,322	938,000	1,786	1.G FE
898813-AU-4	TUCSON ELECTRIC POWER CO	03/02/2026	JANE STREET EXECUTION SERVICES LLC		1,032,161	1,101,000	10,498	1.G FE
902133-AY-3	TYCO ELECTRONICS GROUP SA	03/27/2026	JP MORGAN		2,371,049	2,686,000	9,491	1.G FE
902133-BA-4	TYCO ELECTRONICS GROUP SA	03/27/2026	American Equity Investment Life Insurance Company		2,173,767	2,162,000	15,554	1.G FE
902613-AA-6	UBS GROUP AG	03/27/2026	American Equity Investment Life Insurance Company		8,994,141	9,510,000	36,335	1.F FE
902613-AK-4	UBS GROUP AG	02/05/2026	Various		3,146,555	3,505,000	41,749	1.F FE
902613-AV-0	UBS GROUP AG	02/04/2026	Various		2,290,561	2,149,000	2,827	1.F FE
902613-BJ-6	UBS GROUP AG	03/27/2026	American Equity Investment Life Insurance Company		3,827,378	3,764,000	27,809	1.F FE
902613-BT-4	UBS GROUP AG	01/16/2026	Direct		801,202	799,000	7,210	1.F FE
90265E-AV-2	UDR INC	02/09/2026	BARCLAY INVESTMENTS, INC.		357,649	429,000	1,376	2.A FE
91159H-HR-4	US BANCORP	03/27/2026	American Equity Investment Life Insurance Company		987,072	1,000,000	13,125	1.G FE
91159H-JL-5	US BANCORP	03/27/2026	JP MORGAN		1,800,218	1,834,000	14,545	1.F FE
91159H-JM-3	US BANCORP	03/27/2026	American Equity Investment Life Insurance Company		449,761	439,000	7,394	1.G FE
91159H-JN-1	US BANCORP	02/11/2026	Various		11,556,955	10,866,000	100,497	1.F FE
91159H-JS-0	US BANCORP	03/27/2026	American Equity Investment Life Insurance Company		198,480	196,000	1,777	1.F FE
91324P-EQ-1	UNITEDHEALTH GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		21,487	21,000	130	1.F FE
91913Y-AE-0	VALERO ENERGY CORP	02/11/2026	Various		1,403,645	1,222,000	27,678	2.B FE
92343V-BS-2	VERIZON COMMUNICATIONS INC	01/29/2026	Various		1,763,423	1,606,000	37,311	2.A FE
92343V-HF-4	VERIZON COMMUNICATIONS INC	02/11/2026	JP MORGAN		9,434,554	9,402,000	96,762	2.A FE
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO	01/07/2026	J P MORGAN SECURITIES		298,952	277,000	7,987	2.A FE
927804-GG-3	VIRGINIA ELECTRIC AND POWER CO	02/11/2026	JP MORGAN		206,253	231,000	2,033	1.G FE
927804-GH-1	VIRGINIA ELECTRIC AND POWER CO	03/27/2026	American Equity Investment Life Insurance Company		481,972	486,000	6,683	1.G FE
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO	02/05/2026	Various		3,990,186	3,909,000	65,680	1.G FE
927804-GM-0	VIRGINIA ELECTRIC AND POWER CO	01/08/2026	Direct		779,633	750,000	15,900	1.G FE
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO	03/27/2026	Various		15,297,940	15,104,000	93,072	1.G FE
927804-GR-9	VIRGINIA ELECTRIC AND POWER CO	03/02/2026	Direct		2,031,580	2,000,000	5,050	1.G FE
928668-BX-9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	02/02/2026	Various		2,166,783	2,068,000	44,804	2.A FE
928668-CH-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	02/03/2026	J P MORGAN SECURITIES		938,068	910,000	17,685	2.A FE
928668-CR-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	02/10/2026	JP MORGAN		612,317	589,000	12,220	2.A FE
92940P-AF-1	WRKCO INC	01/28/2026	J P MORGAN SECURITIES		732,699	753,000	5,095	2.B FE
92940P-AG-9	WRKCO INC	02/11/2026	JP MORGAN		275,466	308,000	1,463	2.B FE
94106B-AC-5	WASTE CONNECTIONS INC	02/11/2026	JP MORGAN		7,401,672	8,337,000	13,756	1.G FE
94106B-AF-8	WASTE CONNECTIONS INC	02/11/2026	JP MORGAN		106,738	109,000	343	1.G FE
94106B-AG-6	WASTE CONNECTIONS INC	02/03/2026	J P MORGAN SECURITIES		1,647,004	1,616,000	33,287	1.G FE
95000U-2U-6	WELLS FARGO & CO	02/11/2026	Various		4,594,848	4,931,000	68,892	2.A FE
95000U-3B-7	WELLS FARGO & CO	02/11/2026	JP MORGAN		1,035,049	1,021,000	2,361	2.A FE
95000U-3D-3	WELLS FARGO & CO	03/02/2026	Various		8,121,430	7,832,000	123,973	1.E FE
95000U-3F-8	WELLS FARGO & CO	01/30/2026	MORGAN STANLEY & COMPANY		2,952,008	2,828,000	3,056	1.E FE
95000U-3H-4	WELLS FARGO & CO	02/05/2026	Various		2,045,271	1,855,000	31,440	2.A FE
95000U-3K-7	WELLS FARGO & CO	03/27/2026	Various		8,469,039	8,237,000	46,272	2.A FE
962166-BT-0	WEYERHAEUSER CO	01/20/2026	JANE STREET EXECUTION SERVICES LLC		1,746,428	1,564,000	10,366	2.B FE
969457-CJ-7	WILLIAMS COMPANIES INC	02/11/2026	Various		4,256,850	4,057,000	93,528	2.B FE

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976656-CQ-9	WISCONSIN ELECTRIC POWER CO	03/27/2026	American Equity Investment Life Insurance Company		89,233	88,000	1,613	1.F FE
976826-BS-5	WISCONSIN POWER AND LIGHT CO	02/09/2026	Various		558,397	541,000	9,437	2.A FE
980236-AU-7	WOODSIDE FINANCE LTD	02/11/2026	Various		5,416,065	5,178,000	58,288	2.A FE
983024-AL-4	WYETH LLC	01/07/2026	J P MORGAN SECURITIES		400,885	367,000	8,747	1.F FE
983196-AA-4	WYNNTON FUNDING TRUST	01/07/2026	J P MORGAN SECURITIES		300,496	297,000	5,675	1.G FE
98388M-AD-9	XCEL ENERGY INC	02/11/2026	JP MORGAN		1,576,689	1,579,000	14,252	2.A FE
98389B-BA-7	XCEL ENERGY INC	02/11/2026	JP MORGAN		4,254,744	4,108,000	109,691	2.A FE
98389B-BB-5	XCEL ENERGY INC	02/09/2026	Various		16,288,905	15,788,000	318,349	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,732,551,072	1,709,953,311	22,564,544	XXX
00138C-AV-0	COREBRIDGE GLOBAL FUNDING	03/27/2026	American Equity Investment Life Insurance Company		475,345	463,000	607	1.F FE
00138C-AX-6	COREBRIDGE GLOBAL FUNDING	03/27/2026	American Equity Investment Life Insurance Company		231,520	229,000	2,481	1.F FE
00138C-BH-0	COREBRIDGE GLOBAL FUNDING	02/11/2026	Various		3,550,029	3,521,000	76,129	1.F FE
04685A-4D-0	ATHENE GLOBAL FUNDING	02/09/2026	BARCLAY INVESTMENTS, INC.		125,093	123,000	1,582	1.E FE
29446Q-2E-2	EQUITABLE AMERICA GLOBAL FUNDING	02/11/2026	Various		2,781,030	2,791,000	49,066	1.E FE
30321L-2G-6	F&G GLOBAL FUNDING	03/27/2026	American Equity Investment Life Insurance Company		678,937	673,000	11,752	1.G FE
33834D-AA-2	FIVE CORNERS FUNDING TRUST II	03/27/2026	American Equity Investment Life Insurance Company		191,798	207,000	2,163	1.G FE
36143L-2H-7	GA GLOBAL FUNDING TRUST	02/11/2026	Various		7,653,615	8,592,000	13,937	1.F FE
36143L-2T-1	GA GLOBAL FUNDING TRUST	02/03/2026	J P MORGAN SECURITIES		1,066,164	1,043,000	18,655	1.F FE
378272-BL-1	GLENCORE FUNDING LLC	02/04/2026	Various		296,570	281,000	3,230	2.A FE
378272-BQ-0	GLENCORE FUNDING LLC	02/11/2026	Various		723,123	654,000	14,184	2.A FE
378272-BU-1	GLENCORE FUNDING LLC	02/05/2026	Various		283,904	271,000	5,102	2.A FE
57629T-BX-4	MASSMUTUAL GLOBAL FUNDING II	03/27/2026	American Equity Investment Life Insurance Company		406,289	409,000	7,237	1.B FE
59217G-EZ-8	METROPOLITAN LIFE GLOBAL FUNDING I	03/27/2026	American Equity Investment Life Insurance Company		1,752,541	1,820,000	1,001	1.D FE
6944PL-2J-7	PACIFIC LIFE GLOBAL FUNDING II	01/20/2026	JANE STREET EXECUTION SERVICES LLC		958,640	1,075,000	12,165	1.D FE
6944PL-2Z-1	PACIFIC LIFE GLOBAL FUNDING II	03/27/2026	American Equity Investment Life Insurance Company		115,739	115,000	1,190	1.D FE
6944PL-3F-4	PACIFIC LIFE GLOBAL FUNDING II	03/27/2026	American Equity Investment Life Insurance Company		208,430	208,000	1,317	1.D FE
74256L-EY-1	PRINCIPAL LIFE GLOBAL FUNDING II	03/27/2026	American Equity Investment Life Insurance Company		59,591	59,000	518	1.E FE
74256L-FB-0	PRINCIPAL LIFE GLOBAL FUNDING II	03/27/2026	American Equity Investment Life Insurance Company		1,978,499	1,973,000	32,555	1.E FE
74368C-CA-0	PROTECTIVE LIFE GLOBAL FUNDING	03/27/2026	American Equity Investment Life Insurance Company		242,972	244,000	3,493	1.D FE
76209P-AF-0	RGA GLOBAL FUNDING	01/20/2026	JANE STREET EXECUTION SERVICES LLC		570,868	562,000	3,548	1.E FE
76209P-AJ-2	RGA GLOBAL FUNDING	03/27/2026	Various		17,996,118	17,814,000	349,030	1.E FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					42,346,816	43,127,000	610,942	XXX
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC	02/11/2026	JP MORGAN		88,121	107,000	61	2.A FE
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES INC	02/10/2026	JP MORGAN		258,889	303,000	1,397	2.A FE
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES INC	02/11/2026	Various		5,369,960	6,236,000	66,435	2.A FE
02666T-AG-2	AMERICAN HOMES 4 RENT LP	02/11/2026	Various		12,532,171	12,210,000	196,295	2.B FE
222793-AB-7	COUSINS PROPERTIES LP	02/11/2026	JP MORGAN		2,950,521	2,859,000	75,555	2.B FE
225401-BE-7	UBS GROUP AG	03/27/2026	American Equity Investment Life Insurance Company		1,879,162	1,817,000	1,576	1.F FE
26884A-BF-9	ERP OPERATING LP	03/27/2026	American Equity Investment Life Insurance Company		496,160	500,000	5,779	1.G FE
46188B-AF-9	INVITATION HOMES OPERATING PARTNERSHIP L	02/11/2026	JP MORGAN		5,612,412	5,470,000	147,150	2.B FE
46188B-AH-5	INVITATION HOMES OPERATING PARTNERSHIP L	02/11/2026	Various		7,118,919	7,122,000	18,082	2.B FE
49447B-AA-1	KIMCO REALTY OP LLC	01/09/2026	JANE STREET EXECUTION SERVICES LLC		42,047	38,000	885	1.G FE
49803X-AG-8	KITE REALTY GROUP LP	02/09/2026	BARCLAY INVESTMENTS, INC.		513,250	500,000	16,106	2.B FE
74340X-BZ-3	PROLOGIS LP	03/27/2026	American Equity Investment Life Insurance Company		2,408,376	2,717,000	11,359	1.F FE
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS FUND LP	03/27/2026	American Equity Investment Life Insurance Company		4,737,010	4,670,000	119,863	1.G FE
74350L-AB-0	PROLOGIS TARGETED US LOGISTICS FUND LP	01/27/2026	JANE STREET EXECUTION SERVICES LLC		2,629,938	2,527,000	42,998	1.G FE
74350L-AC-8	PROLOGIS TARGETED US LOGISTICS FUND LP	01/07/2026	J P MORGAN SECURITIES		102,165	100,000	2,523	1.G FE
74350L-AE-4	PROLOGIS TARGETED US LOGISTICS FUND LP	01/07/2026	J P MORGAN SECURITIES		198,429	202,000	1,812	1.G FE
74464A-AC-5	PUBLIC STORAGE OPERATING CO	03/27/2026	American Equity Investment Life Insurance Company		5,338,279	5,378,000	56,208	1.F FE
75884R-BD-4	REGENCY CENTERS LP	02/09/2026	BARCLAY INVESTMENTS, INC.		586,060	572,000	1,986	1.G FE
92936U-AH-2	W.P. CAREY INC	02/09/2026	BARCLAY INVESTMENTS, INC.		63,574	75,000	605	2.A FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					52,925,441	53,403,000	766,674	XXX
PPFWK0-4E-6	Revolving Loan-RW Whitney BorrowerCo, LL	03/31/2026	Direct		54,059	54,059		3.B Z
C8004@-AA-2	Loan-Powell River Energy Inc. and BR Pac	03/01/2026	American Equity Investment Life Insurance Company		19,491,029	19,500,000		2.C
PPGXBS-LM-5	Closing Date Term Loan-RW Whitney Borrow	03/06/2026	Direct		2,484,904	2,522,746		3.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
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					22,029,992	22,076,804		XXX
PPGXBS-LM-5	Delayed Draw Term Loan-RW Whitney Borrow	03/30/2026	Direct					3.B Z
000000-00-0	ULTRAVIOLET CYBER R/C 1L 8/22	03/06/2026	VARIOUS		109,688	109,688		2.A PL
000000-00-0	AFORE INSURANCE DD T/L B 1L 9/24	01/02/2026	FREE RECEIVE OF SECURITIES		324,508	329,423		2.C PL
000000-00-0	CX INSTITUTIONAL DD T/L 1L 6/24	01/30/2026	FREE RECEIVE OF SECURITIES		278,290	308,000		2.A PL
000000-00-0	DENTIVE T/L 1L 12/22	03/31/2026	CAPITALIZED INTEREST		24,436	24,436		2.B PL
000000-00-0	DENTIVE DD T/L 1L 12/22	03/31/2026	CAPITALIZED INTEREST		12,139	12,139		2.B PL
000000-00-0	DENTIVE R/C 1L 12/22	03/31/2026	CAPITALIZED INTEREST		42,127	42,127		2.B PL
000000-00-0	CPF DENTAL T/L 1L 8/19	02/27/2026	CAPITALIZED INTEREST		11,578	11,578		5.B GI
000000-00-0	CPF DENTAL R/C 1L 8/19	01/15/2026	CAPITALIZED INTEREST		10,085	10,085		5.B GI
000000-00-0	ENCOMPASS DIGITAL R/C 1L 9/18	03/31/2026	CAPITALIZED INTEREST		17,717	17,717		6.
000000-00-0	ENCOMPASS DIGITAL T/L 1L 9/18	03/31/2026	CAPITALIZED INTEREST		232,836	232,836		6.
000000-00-0	STUDIO MOVIE T/L 1L 4/21	03/31/2026	CAPITALIZED INTEREST		30,998	30,998		5.B GI
000000-00-0	STUDIO MOVIE DD T/L 1L 4/21	03/31/2026	CAPITALIZED INTEREST		21,993	21,993		5.B GI
000000-00-0	7 MINDSETS INTERMEDIATE T/L 1L 12/21	01/30/2026	CAPITALIZED INTEREST		42,332	42,332		5.B GI
000000-00-0	7 MINDSETS INTERMEDIATE DD T/L 1L 12/21	01/30/2026	CAPITALIZED INTEREST		28,584	28,584		5.B GI
000000-00-0	7 MINDSETS INTERMEDIATE R/C 1L 12/21	03/30/2026	CAPITALIZED INTEREST		11,059	11,059		5.B GI
000000-00-0	INGENIO T/L 1L 8/21	03/31/2026	CAPITALIZED INTEREST		48,709	48,709		2.C PL
000000-00-0	WISER SOLUTIONS T/L 1L 4/22	03/31/2026	CAPITALIZED INTEREST		40,597	40,597		5.B GI
000000-00-0	WISER SOLUTIONS DD T/L 1L 4/22	03/27/2026	CAPITALIZED INTEREST		13,488	13,488		5.B GI
000000-00-0	7 MINDSETS INTERMEDIATE T/L 1L (ADD-ON)	01/30/2026	CAPITALIZED INTEREST		19,156	19,156		5.B GI
000000-00-0	7 MINDSETS INTERMEDIATE DD T/L 1L (ADD-O	01/30/2026	CAPITALIZED INTEREST		3,573	3,573		5.B GI
000000-00-0	JITTERBIT T/L 1L (OUTSTANDING) 7/24	02/09/2026	CAPITALIZED INTEREST		8,486	8,486		5.B GI
000000-00-0	MOUNTAINSIDE FITNESS DD T/L 1L 10/24	03/30/2026	VARIOUS		96,428	96,428		2.A PL
000000-00-0	VALANT MEDICAL SOLUTION T/L 1L 11/23	01/30/2026	CAPITALIZED INTEREST		13,337	13,337		5.B GI
000000-00-0	VALANT MEDICAL SOLUTION R/C 1L 11/23	01/02/2026	CAPITALIZED INTEREST		47,452	47,452		5.B GI
000000-00-0	STUDIO MOVIE R/C 1L (ADD-ON) 6/24	03/31/2026	CAPITALIZED INTEREST		124,081	124,081		5.B GI
000000-00-0	JITTERBIT T/L 1L (ADD-ON) 7/24	01/30/2026	CAPITALIZED INTEREST		2,211	2,211		5.B GI
000000-00-0	AFORE INSURANCE R/C 1L 9/24	02/04/2026	PURCHASE		30,750	30,750		2.C PL
000000-00-0	WISER SOLUTIONS DD T/L 1L (DISCRETIONARY	03/31/2026	CAPITALIZED INTEREST		197,652	197,652		5.B GI
000000-00-0	CLAREMEDICA VIKING LLC R/C 1L 2/25	01/30/2026	VARIOUS		186,871	186,871		5.C IF
000000-00-0	US SIGNAL COMPANY R/C 1L 9/24	03/27/2026	VARIOUS		90,725	90,725		1.G PL
000000-00-0	VASA FITNESS T/L 1L 8/23	01/30/2026	DIRECT		157,976	159,911		1.G PL
000000-00-0	B-BILLBOARD T/L 1L 11/22	03/31/2026	CAPITALIZED INTEREST		6,836	6,836		1.G PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					2,286,698	2,323,258		XXX
G1333B-AA-5	Note-Blue Investments SPE LTD.	03/20/2026	Direct		308,056	308,056		1.G
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					308,056	308,056		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					2,627,256,053	2,650,674,429	26,805,753	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					2,627,256,053	2,650,674,429	26,805,753	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					2,627,256,053	2,650,674,429	26,805,753	XXX
3134A4-NQ-3	FEDERAL HOME LOAN MORTGAGE CORP	01/01/2026	Reclassification		1,812,153	2,182,000		1.A
31358D-DG-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2026	Reclassification		1,088,239	1,319,000		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)					2,900,392	3,501,000		XXX
03880X-AG-1	ARCLO 2022-FL1 C - CMBS	03/27/2026	American Equity Investment Life Insurance Company		9,988,676	10,000,000	18,248	1.C FE
03880X-AJ-5	ARCLO 2022-FL1 D - CMBS	03/27/2026	American Equity Investment Life Insurance Company		4,999,966	5,000,000	10,194	1.G FE
05493H-AN-5	BBCMS 2021-AGW E - CMBS	03/27/2026	American Equity Investment Life Insurance Company		4,731,699	5,000,000	11,562	1.D
05592C-AL-0	BPR 2021-NRD D - CMBS	03/27/2026	Direct		12,180,537	12,280,000	30,274	1.A
05602H-AA-1	BPR 22SSP A - CMBS	03/27/2026	Direct		13,429,784	13,510,000	30,049	1.A FE
05602H-AG-8	BPR 22SSP B - CMBS	03/27/2026	Direct		5,413,644	5,443,900	13,629	1.D FE
05602H-AJ-2	BPR 22SSP C - CMBS	03/27/2026	Direct		4,867,011	4,898,500	13,893	1.G FE
072925-AE-0	BAY 25LIVN C - CMBS	03/27/2026	American Equity Investment Life Insurance Company		13,581,649	13,590,000	27,964	1.G FE
07335Y-AE-6	BDS 21FL10 B - CMBS	03/27/2026	American Equity Investment Life Insurance Company		1,498,966	1,500,000	2,154	1.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
23308L-AL-8	DBGS 21W52 D - CMBS	03/27/2026	American Equity Investment Life Insurance Company		7,474,465	7,500,000	16,469	1.F
30323C-AG-5	FSRIA 21FL3 C - CMBS	03/27/2026	American Equity Investment Life Insurance Company		5,034,813	5,000,000	8,918	1.F FE
36264B-AG-5	GPMT 21FL3 C - CMBS	03/27/2026	American Equity Investment Life Insurance Company		6,169,208	6,501,000	10,879	1.G FE
40442A-AC-3	HIT 22HI32 B - CMBS	03/27/2026	Direct		556,543	559,897	1,281	1.A
40442A-AE-9	HIT 22HI32 C - CMBS	03/27/2026	Direct		2,546,481	2,560,000	6,323	1.A
40442A-AG-4	HIT 22HI32 D - CMBS	03/27/2026	Direct		2,703,690	2,720,000	7,532	1.A
53946P-AJ-9	LNCR-22CRE7-D - CMBS	03/27/2026	American Equity Investment Life Insurance Company		19,801,248	20,000,000	37,624	1.G FE
55284J-AC-3	MF1 2022-FL8 AS - CMBS	03/27/2026	American Equity Investment Life Insurance Company		14,981,237	15,000,000	18,089	1.A FE
55284J-AE-9	MF1 2022-FL8 B - CMBS	03/27/2026	American Equity Investment Life Insurance Company		3,740,946	3,750,000	4,689	1.C FE
55284J-AG-4	MF1 2022-FL8 C - CMBS	03/27/2026	American Equity Investment Life Insurance Company		5,233,035	5,250,000	6,856	1.F FE
62475W-AE-5	MTN 2022-LPFL C - CMBS	03/27/2026	American Equity Investment Life Insurance Company		9,987,500	10,000,000	20,248	1.A
62475W-AG-0	MTN 2022-LPFL D - CMBS	03/27/2026	American Equity Investment Life Insurance Company		24,955,395	25,000,000	55,190	1.A
74625P-AD-6	BX 2024-PURE B - CMBS	03/27/2026	American Equity Investment Life Insurance Company		5,800,834	5,812,775	9,118	1.D FE
74625P-AF-1	BX 2024-PURE C - CMBS	03/27/2026	American Equity Investment Life Insurance Company		5,811,041	5,812,775	10,167	1.G FE
78485K-AE-5	STWD 2022-FL3 AS - CMBS	03/27/2026	American Equity Investment Life Insurance Company		13,442,626	13,500,000	24,625	1.A FE
87277J-AG-6	TRTX 2022-FL5 C - CMBS	03/27/2026	American Equity Investment Life Insurance Company		20,021,206	20,000,000	35,712	1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					218,952,199	220,188,847	431,686	XXX
04206R-A@-3	ARM MASTER TRUST LLC - SERIES 2020-1 - A	03/27/2026	American Equity Investment Life Insurance Company		5,923,077	5,923,077		1.F PL
04206R-A@-3	Class A - Asset Backed Facility - Schedu	03/27/2026	American Equity Investment Life Insurance Company		17,769,231	17,769,231		1.F PL
04942U-AJ-5	ATCLO XII C - CDO	03/27/2026	American Equity Investment Life Insurance Company		8,521,377	8,500,000	89,245	1.C FE
09203W-AS-4	BLACK 161R BR - CDO	03/27/2026	American Equity Investment Life Insurance Company		9,521,646	9,500,000	93,569	1.C FE
09626Q-BE-6	BLUEM 2014-2 CR2 - CDO	03/27/2026	American Equity Investment Life Insurance Company		6,813,963	6,800,000	76,411	1.E FE
09628V-AS-3	BLUEM 2016-3 CR - CDO	03/27/2026	American Equity Investment Life Insurance Company		3,410,178	3,400,000	21,943	1.F FE
09629P-AG-1	BLUEM XXII C - CDO	03/27/2026	American Equity Investment Life Insurance Company		10,020,652	10,000,000	116,042	1.D FE
09629T-AJ-7	BLUEM 2018-1 C - CDO	03/27/2026	American Equity Investment Life Insurance Company		6,816,213	6,800,000	63,239	1.E FE
15033L-AL-6	CEDF 11 C - CDO	03/27/2026	American Equity Investment Life Insurance Company		3,239,767	3,230,000	14,869	1.G FE
26251N-AD-2	DRSLF 60 C - CDO	03/27/2026	American Equity Investment Life Insurance Company		1,603,366	1,600,000	18,882	1.B FE
26251Y-AC-0	DRSLF 54 A2 - CDO	03/27/2026	American Equity Investment Life Insurance Company		999,850	1,000,000	9,770	1.A FE
40170U-AC-7	GCF 2021-3 B - CDO	03/27/2026	American Equity Investment Life Insurance Company		5,001,213	5,000,000	53,095	1.C FE
40490A-AG-5	HLA 2018-2 B - CDO	03/27/2026	American Equity Investment Life Insurance Company		3,207,722	3,200,000	35,731	1.B FE
40490B-AG-3	HLA 2017-2 C - CDO	03/27/2026	American Equity Investment Life Insurance Company		637,851	637,809	8,219	1.A FE
42086N-AL-2	HAYFN 11R CR - CDO	03/27/2026	American Equity Investment Life Insurance Company		4,995,236	5,000,000	58,476	1.F FE
50188G-AV-5	LCM XVIII CR - CDO	03/27/2026	American Equity Investment Life Insurance Company		3,444,089	3,440,000	36,448	1.C FE
50200J-AJ-0	LCM 27 C - CDO	03/27/2026	American Equity Investment Life Insurance Company		7,012,753	7,000,000	80,071	1.F FE
62432L-AG-6	MVEW 2017-2 D - CDO	03/27/2026	American Equity Investment Life Insurance Company		9,000,873	9,000,000	123,073	1.E FE
67400@-AA-1	OLP Unlevered Feeder - Class A-Oaktree L	01/26/2026	Direct		3,105,000	3,105,000		1.G PL
67400@-AB-9	OLP Unlevered Feeder - Class B-Oaktree L	01/26/2026	Direct		810,000	810,000		2.B PL
67400@-AC-7	OLP Unlevered Feeder - Class C-Oaktree L	01/26/2026	Direct		675,000	675,000		3.B PL
67592Z-AN-8	OCT34 34 D - CDO	03/27/2026	American Equity Investment Life Insurance Company		3,240,345	3,240,000	38,190	1.B FE
69355D-AE-7	PPMC 2018-1 C - CDO	03/27/2026	American Equity Investment Life Insurance Company		4,771,290	4,760,000	57,113	1.A FE
81881J-AJ-1	SHACK 2014-V-R D - CDO	03/27/2026	American Equity Investment Life Insurance Company		7,425,955	7,425,000	67,091	1.E FE
83607E-AE-2	SNDPT V-R C - CDO	03/27/2026	American Equity Investment Life Insurance Company		6,815,964	6,800,000	75,165	1.B FE
83609Y-AG-1	SNDPT IV C - CDO	03/27/2026	American Equity Investment Life Insurance Company		1,062,209	1,060,000	12,008	1.E FE
83610H-AG-5	SNDPT 7RR C - CDO	03/27/2026	American Equity Investment Life Insurance Company		3,407,262	3,400,000	36,787	1.E FE
83611J-AE-5	SNDPT XX C - CDO	03/27/2026	American Equity Investment Life Insurance Company		10,303,430	10,280,000	100,738	1.B FE
87232B-AE-2	TSYMP 2017-1 D - CDO	03/27/2026	American Equity Investment Life Insurance Company		22,452,079	22,450,000	324,714	1.G FE
88432D-BJ-2	WINDR 2014-3 CR2 - CDO	03/27/2026	American Equity Investment Life Insurance Company		6,816,605	6,800,000	75,324	1.C FE
92325Q-AL-1	VENTR 32 C - CDO	03/27/2026	American Equity Investment Life Insurance Company		6,813,346	6,800,000	73,295	1.A FE
92329F-AV-9	VENTR XVIII DR - CDO	03/27/2026	American Equity Investment Life Insurance Company		8,367,170	8,367,321	116,073	1.B FE
92331V-AG-3	VENTR 31 C1 - CDO	03/27/2026	American Equity Investment Life Insurance Company		2,725,339	2,720,000	29,318	1.A FE
92331X-AL-8	VENTR 35 C - CDO	03/27/2026	American Equity Investment Life Insurance Company		6,132,959	6,120,000	67,791	1.B FE
92332C-AC-3	VENTR 34 C - CDO	03/27/2026	American Equity Investment Life Insurance Company		3,892,762	3,885,000	47,764	1.B FE
92557U-BA-4	VIBR III BRR - CDO	03/27/2026	American Equity Investment Life Insurance Company		6,816,544	6,800,000	78,281	1.A FE
92917R-AG-4	VOYA 2019-2 C - CDO	03/27/2026	American Equity Investment Life Insurance Company		7,014,792	7,000,000	81,225	1.F FE
G1317C-CA-8	BECLO II CR - CDO	03/27/2026	American Equity Investment Life Insurance Company		4,177,696	4,184,301	38,000	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					224,764,799	224,481,738	2,217,959	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 Administrative Symbol
24553*-AE-1	Class A-2-Delambre 2025-1 LLC - ABS	03/26/2026	Direct		905,920	905,920		1.G PL
24553*-AH-4	Class B-2-Delambre 2025-1 LLC - ABS	03/26/2026	Direct		271,776	271,776		2.B PL
24553*-AL-5	Class C-2-Delambre 2025-1 LLC - ABS	03/26/2026	Direct		452,960	452,960		3.C PL
29790@-AE-1	Class A-2-Euclid 2025-1 LLC - ABS	01/30/2026	Direct		690,841	690,841		1.G PL
29790@-AH-4	Class B-2-Euclid 2025-1 LLC - ABS	01/30/2026	Direct		203,677	203,677		2.B PL
29790@-AL-5	Class C-2-Euclid 2025-1 LLC - ABS	01/30/2026	Direct		267,662	267,662		3.C PL
31502*-AE-8	Fermi 2025-1 Class A-2-Fermi 2025-1 LLC	03/26/2026	Direct		654,170	654,170		1.G PL
31502*-AH-1	Fermi 2025-1 Class B-2-Fermi 2025-1 LLC	03/26/2026	Direct		196,225	196,225		2.B PL
31502*-AL-2	Fermi 2025-1 Class C-2-Fermi 2025-1 LLC	03/26/2026	Direct		307,588	307,588		3.C PL
36806@-AE-8	Class A-2-Gaus 2025-1 LLC - ABS	03/26/2026	Direct		1,512,908	1,512,908		1.G PL
36806@-AH-1	Class B-2-Gaus 2025-1 LLC - ABS	03/26/2026	Direct		453,873	453,873		2.B PL
36806@-AL-2	Class C-2-Gaus 2025-1 LLC - ABS	03/26/2026	Direct		756,454	756,454		3.C PL
41363*-AA-3	Class A Loan-Harrell 2023-1, LLC - ABS	02/02/2026	Direct		293,490	293,490		1.A PL
41363*-AB-1	Class B Loan-Harrell 2023-1, LLC - ABS	02/02/2026	Direct		72,666	72,666		1.C PL
41363*-AC-9	Class C Loan-Harrell 2023-1, LLC - ABS	02/02/2026	Direct		33,647	33,647		1.F PL
41363*-AD-7	Class D Loan-Harrell 2023-1, LLC - ABS	02/02/2026	Direct		46,653	46,653		2.B PL
41363*-AE-5	Class E Loan-Harrell 2023-1, LLC - ABS	02/02/2026	Direct		40,433	40,433		3.B PL
41363*-AF-2	Class F Loan-Harrell 2023-1, LLC - ABS	02/02/2026	Direct		24,203	24,203		4.B PL
42300*-AE-9	Class A-2 Notes-Hein 2025-1 LLC - ABS	03/26/2026	Direct		728,765	728,765		1.G PL
42300*-AJ-8	Class B-2 Notes-Hein 2025-1 LLC - ABS	03/26/2026	Direct		218,630	218,630		2.B PL
42300*-AM-1	Class C-2 Notes-Hein 2025-1 LLC - ABS	03/26/2026	Direct		364,383	364,383		3.C PL
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					8,496,922	8,496,922		XXX
74176*-AA-1	Class A Loan-Primary Wave F1 2022-1, LLC	03/26/2026	Direct		287,235	390,499		1.G PL
74176*-AB-9	Class B Loan-Primary Wave F1 2022-1, LLC	03/26/2026	Direct		87,758	119,307		2.B PL
74176*-AC-7	Class C Loan-Primary Wave F1 2022-1, LLC	03/26/2026	Direct		58,505	79,538		3.B PL
74176@-AA-9	Class A Loan-Primary Wave F2 2022-1, LLC	03/26/2026	Direct		306,809	388,789		1.G PL
74176@-AB-7	Class B Loan-Primary Wave F2 2022-1, LLC	03/26/2026	Direct		91,964	116,538		2.B PL
74176@-AC-5	Class C Loan-Primary Wave F2 2022-1, LLC	03/26/2026	Direct		61,518	77,955		3.B PL
87171@-AA-6	Project Erie Hybrid NAV Loan-Symplr Soft	03/31/2026	Direct		146,667	146,667		2.A PL
C1444*-AA-7	Loan-Brookfield Corporate Holdings III L	03/25/2026	Direct		195,000,000	195,000,000		1.G FE
PPFZH6-4A-8	Loan-Brookfield Corporate Holdings III L	03/25/2026	Direct		115,000,000	115,000,000		1.G FE
23248Q-AA-4	SOUNDPOINT SR NOTE	02/13/2026	DIRECT		39,425	39,425		1.F PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					311,079,881	311,358,718		XXX
36354*-AB-2	Class A-2 Notes-Galileo 2025-1 LLC - ABS	03/19/2026	Direct		3,257,272	3,257,272		2.A PL
36354*-AB-2	Class A-2-Galileo 2025-1 Parent LP - ABS	03/19/2026	Direct		7,916,341	7,916,341		2.A PL
36354*-AB-2	Class A-2 Notes-Galileo CAD Holdings ULC	01/28/2026	Direct		10,739	10,739		2.A PL
36354*-AE-6	Class B-2 Notes-Galileo CAD Holdings ULC	01/28/2026	Direct		2,387	2,387		2.B PL
36354*-AE-6	Class B-2 Notes-Galileo 2025-1 LLC - ABS	03/19/2026	Direct		723,860	723,860		2.B PL
36354*-AE-6	Class B-2 Notes-Galileo 2025-1 Parent LP	03/19/2026	Direct		1,759,252	1,759,252		2.B PL
36354*-AH-9	Class C-2 Notes-Galileo 2025-1 LLC - ABS	03/19/2026	Direct		868,602	868,602		4.B PL
36354*-AH-9	Class C-2 Notes-Galileo CAD Holdings ULC	01/28/2026	Direct		2,864	2,864		4.B PL
36354*-AH-9	Class C-2 Notes-Galileo 2025-1 Parent LP	03/19/2026	Direct		2,111,091	2,111,091		4.B PL
43900*-AB-7	Class A-2 Note-Hooke 2025-1 Parent LP -	03/19/2026	Direct		7,921,027	7,921,027		2.A PL
43900*-AB-7	Class A-2 Note-Hooke CAD Holdings ULC -	01/28/2026	Direct		10,739	10,739		2.A PL
43900*-AB-7	Class A-2 Notes-Hooke 2025-1 LLC - ABS	03/19/2026	Direct		3,261,977	3,261,977		2.A PL
43900*-AE-1	Class B-2 Note-Hooke 2025-1 Parent LP -	03/19/2026	Direct		1,760,293	1,760,293		2.B PL
43900*-AE-1	Class B-2 Notes-Hooke 2025-1 LLC - ABS	03/19/2026	Direct		724,905	724,905		2.B PL
43900*-AE-1	Class B-2 Note-Hooke CAD Holdings ULC -	01/28/2026	Direct		2,387	2,387		2.B PL
43900*-AH-4	Class C-2 Note-Hooke CAD Holdings ULC -	01/28/2026	Direct		2,864	2,864		3.B PL
43900*-AH-4	Class C-2 Notes-Hooke 2025-1 LLC - ABS	03/19/2026	Direct		869,856	869,856		3.B PL
43900*-AH-4	Class C-2 Note-Hooke 2025-1 Parent LP -	03/19/2026	Direct		2,112,341	2,112,341		3.B PL
49733@-AB-5	Class A-2 Notes-Kirchoff 2025-1 Parent L	03/19/2026	Direct		7,902,519	7,902,519		2.A PL
49733@-AB-5	Class A-2 Notes-Kirchoff 2025-1 LLC - AB	03/19/2026	Direct		3,248,645	3,248,645		2.A PL
49733@-AB-5	Class A-2 Notes-Kirchoff CAD Holdings UL	01/28/2026	Direct		10,739	10,739		2.A PL
49733@-AE-9	Class B-2 Notes-Kirchoff 2025-1 Parent L	03/19/2026	Direct		1,756,180	1,756,180		2.B PL
49733@-AE-9	Class B-2 Notes-Kirchoff 2025-1 LLC - AB	03/19/2026	Direct		721,943	721,943		2.B 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
497338-AE-9	Class B-2 Notes-Kirchoff CAD Holdings UL	01/28/2026	Direct		2,387	2,387		2.B PL
497338-AH-2	Class C-2 Notes-Kirchoff 2025-1 Parent L	03/19/2026	Direct		2,107,405	2,107,405		3.B PL
497338-AH-2	Class C-2 Notes-Kirchoff CAD Holdings UL	01/28/2026	Direct		2,864	2,864		3.B PL
497338-AH-2	Class C-2 Notes-Kirchoff 2025-1 LLC - AB	03/19/2026	Direct		866,301	866,301		3.B PL
52526*-AB-2	Class A-2 Notes-Leibniz 2025-1 Parent LP	03/19/2026	Direct		7,900,312	7,900,312		2.A PL
52526*-AB-2	Class A-2 Notes-Leibniz CAD Holdings ULC	01/28/2026	Direct		10,739	10,739		2.A PL
52526*-AB-2	Class A-2 Notes-Leibniz 2025-1 LLC - ABS	03/19/2026	Direct		3,253,316	3,253,316		2.A PL
52526*-AE-6	Class B-2 Notes-Leibniz CAD Holdings ULC	01/28/2026	Direct		2,387	2,387		2.B PL
52526*-AE-6	Class B-2 Notes-Leibniz 2025-1 LLC - ABS	03/19/2026	Direct		722,981	722,981		2.B PL
52526*-AE-6	Class B-2 Notes-Leibniz 2025-1 Parent LP	03/19/2026	Direct		1,755,690	1,755,690		2.B PL
52526*-AH-9	Class C-2 Notes-Leibniz 2025-1 LLC - ABS	03/19/2026	Direct		867,547	867,547		4.B PL
52526*-AH-9	Class C-2 Notes-Leibniz CAD Holdings ULC	01/28/2026	Direct		2,864	2,864		4.B PL
52526*-AH-9	Class C-2 Notes-Leibniz 2025-1 Parent LP	03/19/2026	Direct		2,106,817	2,106,817		4.B PL
65253*-AB-3	Class A-2 Notes-Newton 2025-1 LLC - ABS	03/19/2026	Direct		3,253,838	3,253,838		2.A PL
65253*-AB-3	Class A-2 Notes-Newton 2025-1 Parent LP	03/19/2026	Direct		7,907,062	7,907,062		2.A PL
65253*-AB-3	Class A-2 Notes-Newton CAD Holdings 2 UL	01/28/2026	Direct		10,739	10,739		2.A PL
65253*-AE-7	Class B-2 Notes-Newton 2025-1 LLC - ABS	03/19/2026	Direct		723,097	723,097		2.B PL
65253*-AE-7	Class B-2 Notes-Newton 2025-1 Parent LP	03/19/2026	Direct		1,757,190	1,757,190		2.B PL
65253*-AE-7	Class B-2 Notes-Newton CAD Holdings 2 UL	01/28/2026	Direct		2,387	2,387		2.B PL
65253*-AH-0	Class C-2 Notes-Newton 2025-1 Parent LP	03/19/2026	Direct		2,108,617	2,108,617		4.B PL
65253*-AH-0	Class C-2 Notes-Newton 2025-1 LLC - ABS	03/19/2026	Direct		867,686	867,686		4.B PL
65253*-AH-0	Class C-2 Notes-Newton CAD Holdings 2 UL	01/28/2026	Direct		2,864	2,864		4.B PL
97727@-AB-2	Class A-2 Notes-Wiseman 2025-1 Parent LP	03/19/2026	Direct		8,751,512	8,751,512		2.A PL
97727@-AB-2	Class A-2 Notes-Wiseman 2025-1 LLC - ABS	03/19/2026	Direct		4,710,067	4,710,067		2.A PL
97727@-AB-2	Class A-2 Notes-Wiseman CAD Holdings ULC	01/28/2026	Direct		10,739	10,739		2.A PL
97727@-AE-6	Class B-2 Notes-Wiseman 2025-1 Parent LP	03/19/2026	Direct		1,944,845	1,944,845		2.B PL
97727@-AE-6	Class B-2 Notes-Wiseman CAD Holdings ULC	01/28/2026	Direct		2,387	2,387		2.B PL
97727@-AE-6	Class B-2 Notes-Wiseman 2025-1 LLC - ABS	03/19/2026	Direct		1,046,703	1,046,703		2.B PL
97727@-AH-9	Class C-2 Notes-Wiseman 2025-1 Parent LP	03/19/2026	Direct		2,333,804	2,333,804		4.B PL
97727@-AH-9	Class C-2 Notes-Wiseman 2025-1 LLC - ABS	03/19/2026	Direct		1,256,014	1,256,014		4.B PL
97727@-AH-9	Class C-2 Notes-Wiseman CAD Holdings ULC	01/28/2026	Direct		2,864	2,864		4.B PL
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					103,252,842	103,252,842		XXX
69440#-AA-7	Class A Loan-PW Publishing Partners, LLC	03/26/2026	Direct		403,140	403,140		1.G PL
69440#-AB-5	Class B Loan-PW Publishing Partners, LLC	03/26/2026	Direct		120,942	120,942		2.C PL
69440#-AC-3	Class C Loan-PW Publishing Partners, LLC	03/26/2026	Direct		14,015,507	14,015,507	41,127	3.B PL
69440#-AD-1	Class D Loan-PW Publishing Partners, LLC	03/26/2026	Direct		370,863	382,057		4.A PL
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					14,910,453	14,921,647	41,127	XXX
1889999999. Total - asset-backed securities (unaffiliated)					772,607,724	774,451,950	2,690,772	XXX
1899999999. Total - asset-backed securities (affiliated)					111,749,764	111,749,764		XXX
1909999997. Total - asset-backed securities - Part 3					884,357,488	886,201,714	2,690,772	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					884,357,488	886,201,714	2,690,772	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					3,511,613,541	3,536,876,143	29,496,525	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
000000-00-0	FEDERAL HOME LOAN BANKS	03/24/2026	Direct	899.000	89,900			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					89,900	XXX		XXX
779573-10-4	Supplemental Funds	03/31/2026	Multiple	2,985.140	298,514			
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					298,514	XXX		XXX
G9144@-10-9	200 Vesey Holdings Ltd	02/05/2026	Direct	0.000	2,533,364			
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					2,533,364	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
5989999997. Total - common stocks - Part 3					2,921,778	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					2,921,778	XXX		XXX
5999999999. Total - preferred and common stocks					2,921,778	XXX		XXX
6009999999 - Totals					3,514,535,319	XXX	29,496,525	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..91282C-BH-3	UNITED STATES TREASURY	01/31/2026	Maturity @ 100.00		500,000	500,000	491,875	499,061		939		939		500,000				938	01/31/2026	1.A
..91282C-PN-5	UNITED STATES TREASURY	01/07/2026	BNY MELLON CAPITAL MARKETS, LLC		374,471	378,000	374,471	374,488		11		11		374,499		(28)	(28)	836	11/30/2030	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					874,471	878,000	866,346	873,549		950		950		874,499		(28)	(28)	1,773	XXX	XXX
..268317-AU-8	ELECTRICITE DE FRANCE SA	03/27/2026	American Equity Investment Life Insurance Company		191,099	192,000	191,301	191,406		48		48		191,454		(355)	(355)	4,464	09/21/2028	2.A FE
..268317-AY-0	ELECTRICITE DE FRANCE SA	03/27/2026	American Equity Investment Life Insurance Company		367,795	358,000	371,699	370,383		(836)		(836)		369,547		(1,752)	(1,752)	8,709	04/22/2029	2.A FE
..28504D-AB-9	ELECTRICITE DE FRANCE SA	03/27/2026	American Equity Investment Life Insurance Company		4,986,001	4,890,000	5,003,301	4,956,491		(6,189)		(6,189)		4,950,302		35,699	35,699	96,007	05/23/2028	2.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					5,544,895	5,440,000	5,566,302	5,518,280		(6,977)		(6,977)		5,511,304		33,592	33,592	109,180	XXX	XXX
..849476-MD-5	SPRING BRANCH TEX INDPT SCH DIST	01/01/2026	Call @ 100.00		40,000	40,000	40,023	40,023		1		1		40,024		(24)	(24)		02/01/2030	1.A FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					40,000	40,000	40,023	40,023		1		1		40,024		(24)	(24)		XXX	XXX
..13049G-AA-8	CALIFORNIA MUN FIN AUTH FED LEASE REV	02/03/2026	Call @ 100.00		70,000	70,000	50,358	50,358						50,358		19,642	19,642	882	10/01/2035	2.A FE
..346845-AG-5	FORT BENNING FAMILY CMNTYS LLC	01/15/2026	Paydown		37,473	37,473	32,020	32,244		5,230		5,230		37,473				1,141	01/15/2051	2.C FE
..613681-K2-0	MONTGOMERY COUNTY TEXAS	01/14/2026	Call @ 100.00		35,000	35,000	35,030	35,030		(1)		(1)		35,029		(29)	(29)		03/01/2030	1.B FE
..63607V-AA-4	NATIONAL FIN AUTH N H FED LEASE REV	02/03/2026	Call @ 100.00		95,000	95,000	92,966	92,966						92,966		2,035	2,035	980	07/01/2035	2.B FE
..63607V-AB-2	NATIONAL FIN AUTH N H FED LEASE REV	02/04/2026	Call @ 100.00		25,000	25,000	17,560	17,560						17,560		7,440	7,440	410	10/01/2037	2.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					262,473	262,473	227,934	228,157		5,229		5,229		233,386		29,087	29,087	3,413	XXX	XXX
..00108W-AH-3	AEP TEXAS INC	03/27/2026	American Equity Investment Life Insurance Company		418,023	424,000	411,336	414,706		854		854		415,560		2,463	2,463	5,397	06/01/2028	2.A FE
..00108W-AS-9	AEP TEXAS INC	03/27/2026	American Equity Investment Life Insurance Company		3,467,100	3,402,000	3,507,378	3,485,030		(5,443)		(5,443)		3,479,587		(12,487)	(12,487)	67,983	05/15/2029	2.A FE
..00205G-AD-9	APA INFRASTRUCTURE LTD	03/27/2026	American Equity Investment Life Insurance Company		1,129,082	1,135,000	1,116,387	1,124,072		1,619		1,619		1,125,692		3,391	3,391	33,766	07/15/2027	2.B FE
..00206R-DQ-2	AT&T INC	03/27/2026	American Equity Investment Life Insurance Company		2,676,401	2,680,000	2,633,716	2,661,670		3,596		3,596		2,665,266		11,136	11,136	65,176	03/01/2027	2.B FE
..00206R-GQ-9	AT&T INC	03/27/2026	American Equity Investment Life Insurance Company		267,212	270,000	260,750	262,355		391		391		262,746		4,466	4,466	7,160	02/15/2030	2.B FE
..00217G-AB-9	APTIV SWISS HOLDINGS LTD	03/10/2026	Call @ 100.00		10,000	10,000	8,606	8,961		38		38		8,999		1,001	1,001	463	03/01/2032	2.B FE
..012653-AD-3	ALBEMARLE CORP	03/11/2026	Call @ 100.88		3,077,757	3,051,000	2,998,523	3,027,458		3,113		3,113		3,030,571		47,186	47,186	39,803	06/01/2027	2.C FE
..01882Y-AE-6	ALLIANT ENERGY FINANCE LLC	03/27/2026	American Equity Investment Life Insurance Company		4,591,518	4,457,000	4,633,392	4,594,535		(9,346)		(9,346)		4,585,189		6,329	6,329	130,386	03/30/2029	2.B FE
..02209S-BD-4	ALTRIA GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		4,108,275	4,095,000	4,053,221	4,063,144		2,209		2,209		4,065,353		42,921	42,921	121,758	02/14/2029	2.A FE
..02209S-BQ-5	ALTRIA GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		1,037,669	1,000,000	1,049,205	1,035,796		(2,784)		(2,784)		1,033,012		4,657	4,657	25,144	11/01/2028	2.A FE
..023608-AK-8	AMEREN CORP	03/27/2026	American Equity Investment Life Insurance Company		2,002,214	2,115,000	1,911,564	1,977,395		13,898		13,898		1,991,293		10,920	10,920	19,740	03/15/2028	2.B FE
..023608-AQ-5	AMEREN CORP	03/27/2026	American Equity Investment Life Insurance Company		569,943	564,000	563,135	563,371		45		45		563,417		6,526	6,526	19,740	01/15/2029	2.B FE
..025537-AY-7	AMERICAN ELECTRIC POWER COMPANY INC	03/27/2026	American Equity Investment Life Insurance Company		6,481,227	6,378,000	6,345,203	6,355,833		1,586		1,586		6,357,419		123,808	123,808	232,159	01/15/2029	2.B FE
..03040W-AU-9	AMERICAN WATER CAPITAL CORP	03/27/2026	American Equity Investment Life Insurance Company		861,680	890,000	852,673	861,895		1,794		1,794		863,689		(2,009)	(2,009)	9,894	06/01/2029	2.A FE
..03040W-AW-5	AMERICAN WATER CAPITAL CORP	03/27/2026	American Equity Investment Life Insurance Company		432,386	463,000	426,227	429,722		1,637		1,637		431,359		1,027	1,027	5,258	05/01/2030	2.A FE
..03073E-AP-0	CENCORA INC	03/27/2026	American Equity Investment Life Insurance Company		9,817	10,000	9,603	9,822		21		21		9,842		(25)	(25)	98	12/15/2027	2.A FE
..031162-CU-2	AMGEN INC	03/27/2026	American Equity Investment Life Insurance Company		958,139	1,038,000	921,920	940,453		4,962		4,962		945,416		12,723	12,723	15,259	02/21/2030	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
031162-DQ-0	AMGEN INC	03/27/2026	American Equity Investment Life Insurance Company		4,462,416	4,367,000	4,401,777	4,396,220		(1,533)		(1,533)		4,394,688		67,728	67,728	130,555	03/02/2030	2.A FE
034863-AR-1	ANGLO AMERICAN CAPITAL PLC	03/27/2026	American Equity Investment Life Insurance Company		611,314	618,000	613,600	615,563		434		434		615,997		(4,682)	(4,682)	13,617	04/10/2027	2.B FE
034863-AU-4	ANGLO AMERICAN CAPITAL PLC	03/27/2026	American Equity Investment Life Insurance Company		681,743	684,000	672,410	675,934		813		813		676,747		4,996	4,996	16,416	03/15/2028	2.B FE
036752-AL-7	ELEVANCE HEALTH INC	03/27/2026	American Equity Investment Life Insurance Company		2,109,747	2,241,000	2,044,889	2,086,421		8,939		8,939		2,095,360		14,387	14,387	34,362	09/15/2029	2.A FE
036752-AY-9	ELEVANCE HEALTH INC	03/27/2026	American Equity Investment Life Insurance Company		2,494,490	2,460,000	2,506,320	2,500,923		(2,638)		(2,638)		2,498,285		(3,795)	(3,795)	35,896	06/15/2029	2.A FE
03836W-AB-9	ESSENTIAL UTILITIES INC	03/27/2026	American Equity Investment Life Insurance Company		7,798,980	8,067,000	8,090,170	7,970,692		6,002		6,002		7,976,694		(177,715)	(177,715)	116,666	05/01/2029	2.B FE
03938L-BE-3	ARCELORMITTAL SA	03/27/2026	American Equity Investment Life Insurance Company		10,283	10,000	10,418	10,187		(22)		(22)		10,165		118	118	215	11/29/2027	2.B FE
05351W-AB-9	AVANGRID INC	03/27/2026	American Equity Investment Life Insurance Company		12,559,546	12,919,000	12,063,473	12,298,032		39,086		39,086		12,337,118		222,429	222,429	158,186	06/01/2029	2.B FE
053611-AJ-8	AVERY DENNISON CORP	03/27/2026	American Equity Investment Life Insurance Company		10,068	10,000	10,155	10,085		(6)		(6)		10,079		(11)	(11)	150	12/06/2028	2.B FE
05526D-BR-5	BAT CAPITAL CORP	03/27/2026	American Equity Investment Life Insurance Company		430,342	450,000	416,637	427,830		2,218		2,218		430,048		294	294	5,139	03/25/2028	2.A FE
05530Q-AP-5	BAT INTERNATIONAL FINANCE PLC	03/27/2026	American Equity Investment Life Insurance Company		49,846	50,000	49,703	49,807		20		20		49,826		20	20	1,180	03/16/2028	2.A FE
05530Q-AQ-3	BAT INTERNATIONAL FINANCE PLC	03/27/2026	American Equity Investment Life Insurance Company		2,252,511	2,180,000	2,247,589	2,227,935		(3,375)		(3,375)		2,224,560		27,951	27,951	84,401	02/02/2029	2.A FE
055450-AH-3	BHP BILLITON FINANCE (USA) LTD	03/01/2026	Maturity @ 100.00		2,500,000	2,500,000	2,573,825	2,506,129		(6,129)		(6,129)		2,500,000				80,250	03/01/2026	1.E FE
055451-AY-4	BHP BILLITON FINANCE (USA) LTD	02/27/2026	Maturity @ 100.00		2,425,000	2,425,000	2,428,031	2,425,263		(263)		(263)		2,425,000				59,109	02/27/2026	1.F FE
05964H-AL-9	BANCO SANTANDER SA	03/25/2026	Maturity @ 100.00		10,000,000	10,000,000	10,164,500	10,008,115		(8,115)		(8,115)		10,000,000				92,450	03/25/2026	1.G FE
06051G-LE-7	BANK OF AMERICA CORP	01/20/2026	Call @ 100.00		500,000	500,000	501,020	501,217		38		38		501,255		(1,255)	(1,255)	12,700	01/20/2027	1.E FE
071813-CL-1	BAXTER INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		9,752	10,000	8,991	9,688		66		66		9,754		(2)	(2)	126	02/01/2027	2.C FE
075887-BW-8	BECTON DICKINSON AND CO	03/27/2026	American Equity Investment Life Insurance Company		9,893	10,000	9,686	9,884		19		19		9,902		(9)	(9)	114	06/06/2027	2.B FE
092113-AR-0	BLACK HILLS CORP	03/27/2026	American Equity Investment Life Insurance Company		5,754,951	6,090,000	5,450,691	5,609,723		26,794		26,794		5,636,517		118,434	118,434	83,585	10/15/2029	2.B FE
092113-AV-1	BLACK HILLS CORP	03/27/2026	American Equity Investment Life Insurance Company		10,217	10,000	10,447	10,215		(22)		(22)		10,194		23	23	317	03/15/2028	2.B FE
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO LLC	01/01/2026	Adjustment		(215,935)	(302,000)	(216,921)	(216,991)		(1,642)		(1,642)		(218,633)		2,698	2,698	(13,594)	09/10/2049	1.E FE
096630-AE-8	BOARDWALK PIPELINES LP	03/02/2026	Call @ 100.00		2,970,000	2,970,000	2,992,780	2,974,165		(1,655)		(1,655)		2,972,510		(2,510)	(2,510)	44,179	06/01/2026	2.B FE
096630-AF-5	BOARDWALK PIPELINES LP	03/27/2026	American Equity Investment Life Insurance Company		2,372,809	2,380,000	2,314,264	2,345,433		5,107		5,107		2,350,540		22,269	22,269	74,137	07/15/2027	2.B FE
096630-AG-3	BOARDWALK PIPELINES LP	03/27/2026	American Equity Investment Life Insurance Company		6,597,015	6,594,000	6,543,550	6,556,077		2,464		2,464		6,558,542		38,474	38,474	126,605	05/03/2029	2.B FE
097023-CY-9	BOEING CO	03/27/2026	American Equity Investment Life Insurance Company		10,115	10,000	9,985	9,991						9,991		124	124	209	05/01/2030	2.C FE
099724-AL-0	BORGWARNER INC	03/27/2026	American Equity Investment Life Insurance Company		9,746	10,000	9,260	9,716		44		44		9,759		(13)	(13)	196	07/01/2027	2.A FE
099724-AP-1	BORGWARNER INC	03/27/2026	American Equity Investment Life Insurance Company		18,904,378	18,785,000	18,756,937	18,764,334		1,204		1,204		18,765,539		138,840	138,840	573,412	08/15/2029	2.A FE
100743-AK-9	BOSTON GAS CO	03/27/2026	American Equity Investment Life Insurance Company		7,385,456	7,530,000	7,007,854	7,250,945		39,698		39,698		7,290,643		94,813	94,813	155,495	08/01/2027	2.A FE
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC	03/27/2026	American Equity Investment Life Insurance Company		2,129,053	2,108,000	2,131,499	2,126,455		(1,513)		(1,513)		2,124,942		4,111	4,111	33,911	12/04/2028	2.B FE
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC	03/27/2026	American Equity Investment Life Insurance Company		1,535,102	1,610,000	1,501,887	1,524,360		4,784		4,784		1,529,145		5,958	5,958	20,203	11/08/2029	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
11135F-CA-7	BROADCOM INC	01/20/2026	Call @ 100.99		737,240	730,000	723,138	725,538		103		103		725,641		11,599	11,599	12,791	02/15/2028	1.G FE
12532H-AC-8	CGI INC	03/27/2026	American Equity Investment Life Insurance Company		9,856	10,000	9,071	9,795		68		68		9,863		(7)	(7)	78	09/14/2026	2.A FE
125523-CB-4	CIGNA GROUP	03/27/2026	American Equity Investment Life Insurance Company		5,454,454	5,500,000	5,235,900	5,426,646		14,536		14,536		5,441,181		13,273	13,273	107,006	03/01/2027	2.A FE
125523-CL-2	CIGNA GROUP	03/27/2026	American Equity Investment Life Insurance Company		4,217,651	4,597,000	4,023,938	4,120,286		23,859		23,859		4,144,145		73,506	73,506	58,842	03/15/2030	2.A FE
125896-BR-0	CMS ENERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		9,861	10,000	9,444	9,824		36		36		9,860		1	1	182	02/15/2027	2.B FE
126650-CU-2	CVS HEALTH CORP	03/27/2026	American Equity Investment Life Insurance Company		498,585	500,000	477,450	495,756		2,389		2,389		498,145		440	440	4,632	06/01/2026	2.B FE
126650-DG-2	CVS HEALTH CORP	03/27/2026	American Equity Investment Life Insurance Company		2,182,834	2,290,000	2,097,915	2,157,901		7,796		7,796		2,165,697		17,137	17,137	45,895	08/15/2029	2.B FE
126650-DS-6	CVS HEALTH CORP	02/20/2026	Maturity @ 100.00		2,430,000	2,430,000	2,430,948	2,430,086		(86)		(86)		2,430,000				60,750	02/20/2026	2.B FE
127055-AL-5	CABOT CORP	03/27/2026	American Equity Investment Life Insurance Company		5,769,508	5,875,000	5,827,492	5,792,591		5,069		5,069		5,797,660		(28,153)	(28,153)	173,639	07/01/2029	2.B FE
127097-AG-8	COTERRA ENERGY INC	03/27/2026	American Equity Investment Life Insurance Company		9,910	10,000	9,621	9,862		23		23		9,885		25	25	143	05/15/2027	2.B FE
134429-BG-3	CAMPBELL'S CO	03/27/2026	American Equity Investment Life Insurance Company		9,861	10,000	9,833	9,920		8		8		9,928		(68)	(68)	221	03/15/2028	2.C FE
136385-AX-9	CANADIAN NATURAL RESOURCES LTD	03/27/2026	American Equity Investment Life Insurance Company		9,920	10,000	9,616	9,858		23		23		9,881		39	39	124	06/01/2027	2.A FE
136385-BD-2	CANADIAN NATURAL RESOURCES LTD	03/27/2026	American Equity Investment Life Insurance Company		1,163,558	1,152,000	1,167,583	1,166,437		(801)		(801)		1,165,636		(2,078)	(2,078)	16,320	12/15/2029	2.A FE
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO	03/27/2026	American Equity Investment Life Insurance Company		2,761,784	3,037,000	2,694,534	2,738,616		15,186		15,186		2,753,802		7,982	7,982	34,934	03/05/2030	2.A FE
14149Y-BJ-6	CARDINAL HEALTH INC	03/27/2026	American Equity Investment Life Insurance Company		9,857	10,000	9,565	9,837		26		26		9,862		(5)	(5)	97	06/15/2027	2.B FE
15189T-AX-5	CENTERPOINT ENERGY INC	03/27/2026	American Equity Investment Life Insurance Company		5,362,705	5,720,000	5,274,413	5,329,506		19,898		19,898		5,349,404		13,301	13,301	96,557	03/01/2030	2.B FE
15189T-BG-1	CENTERPOINT ENERGY INC	03/27/2026	American Equity Investment Life Insurance Company		15,860,332	15,558,000	15,758,619	15,715,701		(10,080)		(10,080)		15,705,620		154,712	154,712	270,709	06/01/2029	2.B FE
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP	03/27/2026	American Equity Investment Life Insurance Company		9,888	10,000	9,394	9,620		21		21		9,642		247	247	220	10/01/2029	2.B FE
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC	03/27/2026	American Equity Investment Life Insurance Company		3,018,841	3,007,000	2,998,302	3,003,029		606		606		3,003,635		15,205	15,205	37,243	06/30/2027	2.A FE
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO	03/27/2026	American Equity Investment Life Insurance Company		1,117,167	1,146,000	1,101,562	1,112,668		3,281		3,281		1,115,949		1,218	1,218	19,609	04/01/2028	2.A FE
19828A-AB-3	COLUMBIA PIPELINES HOLDING COMPANY LLC	03/27/2026	American Equity Investment Life Insurance Company		756,562	736,000	758,014	754,238		(1,576)		(1,576)		752,662		3,899	3,899	27,423	08/15/2028	2.B FE
205887-CF-7	CONAGRA BRANDS INC	03/27/2026	American Equity Investment Life Insurance Company		9,478	10,000	8,613	9,397		74		74		9,471		7	7	56	11/01/2027	2.C FE
210385-AB-6	CONSTELLATION ENERGY GENERATION LLC	03/27/2026	American Equity Investment Life Insurance Company		10,183	10,000	10,346	10,165		(17)		(17)		10,148		35	35	320	03/01/2028	2.A FE
224044-CG-0	COX COMMUNICATIONS INC	03/27/2026	American Equity Investment Life Insurance Company		3,128,014	3,144,000	2,992,050	3,100,612		14,267		14,267		3,114,879		13,135	13,135	56,173	09/15/2026	2.B FE
224044-CJ-4	COX COMMUNICATIONS INC	03/27/2026	American Equity Investment Life Insurance Company		7,289,100	7,410,000	7,004,228	7,191,160		30,259		30,259		7,221,419		67,681	67,681	159,933	08/15/2027	2.B FE
224044-CR-6	COX COMMUNICATIONS INC	03/27/2026	American Equity Investment Life Insurance Company		3,105,011	3,058,000	3,120,782	3,104,531		(3,804)		(3,804)		3,100,727		4,284	4,284	88,886	09/15/2028	2.B FE
225401-AT-5	UBS GROUP AG	02/02/2026	Call @ 100.00		3,264,000	3,264,000	3,000,628	3,226,433		13,495		13,495		3,239,928		24,072	24,072	21,298	02/02/2027	1.F FE
226373-AQ-1	ENERGY TRANSFER LP	02/17/2026	Call @ 100.00		7,030,000	7,030,000	6,998,154	7,015,082		1,408		1,408		7,016,491		13,509	13,509	116,434	05/01/2027	2.B FE

SCHEDULE D - PART 4

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

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									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
22822V-BA-8	CROWN CASTLE INC	03/27/2026	American Equity Investment Life Insurance Company		10,045	10,000	10,084	10,039		(4)		(4)		10,035		10	10	356	01/11/2028	2.B FE
22966R-AH-9	CUBESMART LP	03/27/2026	American Equity Investment Life Insurance Company		9,392	10,000	8,732	9,288		53		53		9,341		51	51	64	12/15/2028	2.B FE
23311V-AH-0	DCP MIDSTREAM OPERATING LP	03/27/2026	American Equity Investment Life Insurance Company		7,291,457	7,204,000	7,246,843	7,241,401		(2,585)		(2,585)		7,238,816		52,641	52,641	135,375	05/15/2029	2.B FE
233331-BC-0	DTE ENERGY CO	03/27/2026	American Equity Investment Life Insurance Company		863,077	897,000	846,136	857,587		2,477		2,477		860,064		3,013	3,013	8,641	06/15/2029	2.B FE
233331-BK-2	DTE ENERGY CO	03/27/2026	American Equity Investment Life Insurance Company		10,029,440	9,913,000	9,925,273	9,923,039		(669)		(669)		9,922,370		107,070	107,070	289,294	03/01/2029	2.B FE
24703T-AD-8	DELL INTERNATIONAL LLC	03/16/2026	Call @ 100.00		2,000	2,000	2,051	2,007		(3)		(3)		2,004		(4)	(4)	30	06/15/2026	2.B FE
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)	03/27/2026	American Equity Investment Life Insurance Company		113,028	115,000	109,051	112,098		660		660		112,759		269	269	2,120	01/07/2028	2.A FE
25160P-AN-7	DEUTSCHE BANK AG (NEW YORK BRANCH)	03/27/2026	American Equity Investment Life Insurance Company		6,877,048	6,830,000	6,998,496	6,876,202		(20,277)		(20,277)		6,855,925		21,123	21,123	344,362	07/13/2027	2.A FE
25179M-BF-9	DEVON ENERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		33,681,923	33,945,000	33,081,041	33,237,530		37,380		37,380		33,274,910		407,013	407,013	1,069,268	01/15/2030	2.B FE
25278X-AN-9	DIAMONDBACK ENERGY INC	03/27/2026	American Equity Investment Life Insurance Company		19,490,109	20,324,000	18,934,516	19,194,879		61,458		61,458		19,256,337		233,772	233,772	229,210	12/01/2029	2.B FE
25278X-AY-5	DIAMONDBACK ENERGY INC	03/27/2026	American Equity Investment Life Insurance Company		6,368,713	6,275,000	6,375,865	6,367,149		(4,929)		(4,929)		6,362,220		6,493	6,493	212,749	01/30/2030	2.B FE
25389J-AR-7	DIGITAL REALTY TRUST LP	03/27/2026	American Equity Investment Life Insurance Company		9,861	10,000	9,288	9,710		40		40		9,750		111	111	228	08/15/2027	2.B FE
25466A-AE-1	CAPITAL ONE NA	03/13/2026	Maturity @ 100.00		5,000,000	5,000,000	5,078,100	5,001,866		(1,866)		(1,866)		5,000,000				106,250	03/13/2026	2.A FE
256746-AH-1	DOLLAR TREE INC	03/27/2026	American Equity Investment Life Insurance Company		9,893	10,000	9,764	9,882		11		11		9,893		(1)	(1)	154	05/15/2028	2.B FE
25746U-DG-1	DOMINION ENERGY INC	03/27/2026	American Equity Investment Life Insurance Company		2,383,885	2,507,000	2,337,630	2,362,236		7,171		7,171		2,369,407		14,478	14,478	41,366	04/01/2030	2.B FE
264399-DK-9	DUKE ENERGY CAROLINAS LLC	03/27/2026	American Equity Investment Life Insurance Company		70,445	68,000	71,356	70,932		(222)		(222)		70,710		(265)	(265)	1,315	12/01/2028	2.A FE
26439X-AC-7	DCP MIDSTREAM OPERATING LP	03/27/2026	American Equity Investment Life Insurance Company		3,610,307	3,182,000	3,648,223	3,591,995		(18,479)		(18,479)		3,573,516		36,792	36,792	158,713	08/16/2030	2.B FE
26441C-AS-4	DUKE ENERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		9,928	10,000	9,387	9,870		45		45		9,915		12	12	152	09/01/2026	2.B FE
26441C-BE-4	DUKE ENERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		481,712	500,000	463,685	475,457		1,539		1,539		476,995		4,716	4,716	4,817	06/15/2029	2.B FE
26441C-CC-7	DUKE ENERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		734,708	729,000	732,055	731,489		(186)		(186)		731,303		3,404	3,404	25,732	01/05/2029	2.B FE
277432-AW-0	EASTMAN CHEMICAL CO	03/27/2026	American Equity Investment Life Insurance Company		5,575,762	5,609,000	5,459,034	5,503,233		7,922		7,922		5,511,155		64,607	64,607	81,331	12/01/2028	2.B FE
278642-AX-1	EBAY INC	03/27/2026	American Equity Investment Life Insurance Company		9,962	10,000	9,121	9,890		73		73		9,962		(1)	(1)	53	05/10/2026	2.A FE
285512-AE-9	ELECTRONIC ARTS INC	02/19/2026	Direct		9,213	10,000	8,232	8,765		29		29		8,794		419	419	95	02/15/2031	2.A FE
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICA	02/11/2026	Paydown		331,608	331,608	330,266	330,616		991		991		331,608				8,637	02/11/2030	1.F FE
29103D-AJ-5	EMERA US FINANCE LP	03/27/2026	American Equity Investment Life Insurance Company		9,972	10,000	9,650	9,946		28		28		9,974		(2)	(2)	101	06/15/2026	2.C FE
292480-AL-4	ENERGY TRANSFER LP	03/27/2026	American Equity Investment Life Insurance Company		281,414	280,000	282,380	281,623		(153)		(153)		281,470		(56)	(56)	5,082	05/15/2028	2.B FE
292480-AM-2	ENERGY TRANSFER LP	03/27/2026	American Equity Investment Life Insurance Company		1,638,305	1,670,000	1,620,140	1,630,548		2,283		2,283		1,632,831		5,474	5,474	36,963	09/15/2029	2.B FE
29250N-CB-9	ENBRIDGE INC	03/27/2026	American Equity Investment Life Insurance Company		9,030,947	8,881,000	8,906,466	8,901,509		(1,359)		(1,359)		8,900,150		130,797	130,797	224,887	04/05/2029	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
29273V-AZ-3	ENERGY TRANSFER LP	03/27/2026	American Equity Investment Life Insurance Company		10,331,632	10,162,000	10,242,803	10,226,444		(4,050)		(4,050)		10,222,394		109,238	109,238	394,201	07/01/2029	2.B FE
29273V-BD-1	ENERGY TRANSFER LP	03/27/2026	American Equity Investment Life Insurance Company		13,237,677	13,015,000	13,155,279	13,136,549		(6,123)		(6,123)		13,130,426		107,251	107,251	330,870	04/01/2030	2.B FE
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV	03/27/2026	American Equity Investment Life Insurance Company		1,113,577	1,140,000	1,088,096	1,103,005		3,614		3,614		1,106,619		6,958	6,958	18,953	04/06/2028	2.A FE
29278G-AW-8	ENEL FINANCE INTERNATIONAL NV	03/27/2026	American Equity Investment Life Insurance Company		500,101	500,000	498,817	499,354		101		101		499,455		646	646	6,552	06/15/2027	2.A FE
29278N-AF-0	ENERGY TRANSFER LP	03/27/2026	American Equity Investment Life Insurance Company		226,397	225,000	225,792	225,562		(51)		(51)		225,511		886	886	3,156	06/15/2028	2.B FE
29278N-AG-8	ENERGY TRANSFER LP	03/27/2026	American Equity Investment Life Insurance Company		12,980,192	12,804,000	12,861,964	12,849,493		(3,071)		(3,071)		12,846,422		133,770	133,770	302,495	04/15/2029	2.B FE
29364G-AJ-2	ENTERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		9,927	10,000	9,461	9,886		40		40		9,925		2	2	169	09/01/2026	2.B FE
29364G-AN-3	ENTERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		556,927	590,000	523,393	549,888		3,633		3,633		553,521		3,406	3,406	3,176	06/15/2028	2.B FE
29364W-AM-0	ENTERGY LOUISIANA LLC	01/15/2026	Maturity @ 100.00		4,000,000	4,000,000	4,287,200	4,000,985		(985)		(985)		4,000,000				88,800	01/15/2026	1.F FE
294429-AV-7	EQUIFAX INC	03/27/2026	American Equity Investment Life Insurance Company		10,071	10,000	10,114	10,052		(6)		(6)		10,046		25	25	145	12/15/2027	2.B FE
30034W-AB-2	EVERGY INC	03/27/2026	American Equity Investment Life Insurance Company		15,485,083	16,435,000	14,879,539	15,277,983		66,805		66,805		15,344,788		140,295	140,295	254,195	09/15/2029	2.B FE
30040W-AE-8	EVERSOURCE ENERGY	03/27/2026	American Equity Investment Life Insurance Company		113,189	116,000	110,190	112,026		438		438		112,465		724	724	2,680	01/15/2028	2.B FE
30040W-AF-5	EVERSOURCE ENERGY	03/27/2026	American Equity Investment Life Insurance Company		394,107	400,000	391,016	392,744		482		482		393,226		881	881	8,311	04/01/2029	2.B FE
30040W-AT-5	EVERSOURCE ENERGY	03/27/2026	American Equity Investment Life Insurance Company		4,987,043	4,924,000	4,985,339	4,959,791		(3,698)		(3,698)		4,956,093		30,950	30,950	153,560	03/01/2028	2.B FE
30040W-AV-0	EVERSOURCE ENERGY	03/27/2026	American Equity Investment Life Insurance Company		90,021	90,000	89,137	89,853		93		93		89,946		75	75	1,568	05/15/2026	2.B FE
30040W-AW-8	EVERSOURCE ENERGY	03/27/2026	American Equity Investment Life Insurance Company		9,764,486	9,461,000	9,688,791	9,625,946		(11,656)		(11,656)		9,614,291		150,195	150,195	369,032	02/01/2029	2.B FE
30161N-AU-5	EXELON CORP	03/27/2026	American Equity Investment Life Insurance Company		1,983,448	1,985,000	1,922,711	1,976,504		6,944		6,944		1,983,448				30,371	04/15/2026	2.B FE
30231G-AT-9	EXXON MOBIL CORP	03/01/2026	Maturity @ 100.00		2,054,000	2,054,000	2,050,097	2,053,940		60		60		2,054,000				31,252	03/01/2026	1.D FE
31428X-BZ-8	FEDEX CORP	03/27/2026	American Equity Investment Life Insurance Company		154,427	157,000	152,235	152,759		206		206		152,965		1,462	1,462	2,447	05/15/2030	2.B FE
31428X-DF-0	FEDEX CORP	03/27/2026	American Equity Investment Life Insurance Company		1,062,197	1,115,000	1,048,227	1,055,617		3,575		3,575		1,059,193		3,004	3,004	22,275	08/05/2029	2.B FE
31428X-DG-8	FEDEX CORP	03/27/2026	American Equity Investment Life Insurance Company		9,182,015	9,335,000	9,118,521	9,142,661		9,355		9,355		9,152,016		29,999	29,999	145,470	05/15/2030	2.B FE
33767B-AD-1	FIRSTENERGY TRANSMISSION LLC	03/27/2026	American Equity Investment Life Insurance Company		96,726	101,000	94,727	96,073		401		401		96,474		252	252	1,544	09/15/2028	2.A FE
337738-AT-5	FISERV INC	03/27/2026	American Equity Investment Life Insurance Company		9,971	10,000	9,548	9,923		36		36		9,959		12	12	236	07/01/2026	2.B FE
34959J-AG-3	FORTIVE CORP	03/27/2026	American Equity Investment Life Insurance Company		9,972	10,000	9,607	9,939		31		31		9,970		2	2	89	06/15/2026	2.B FE
361448-BC-6	GATX CORP	03/27/2026	American Equity Investment Life Insurance Company		3,705,092	3,715,000	3,708,224	3,709,504		426		426		3,709,930		(4,839)	(4,839)	65,735	11/07/2028	2.B FE
361448-BE-2	GATX CORP	03/27/2026	American Equity Investment Life Insurance Company		4,765,873	4,784,000	4,756,099	4,761,478		1,497		1,497		4,762,975		2,898	2,898	109,926	04/01/2029	2.B FE
370334-CG-7	GENERAL MILLS INC	03/27/2026	American Equity Investment Life Insurance Company		9,911	10,000	9,919	9,961		4		4		9,965		(54)	(54)	187	04/17/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
37045X-DK-9	GENERAL MOTORS FINANCIAL COMPANY INC	03/27/2026	American Equity Investment Life Insurance Company		9,940	10,000	8,924	9,836		87		87		9,923		17	17	45	06/10/2026	2.B FE
37045X-EN-2	GENERAL MOTORS FINANCIAL COMPANY INC	03/27/2026	American Equity Investment Life Insurance Company		10,248,167	9,996,000	10,090,815	10,060,453		(4,674)		(4,674)		10,055,779		192,388	192,388	418,721	01/07/2029	2.B FE
375558-BF-9	GILEAD SCIENCES INC	03/01/2026	Maturity @ 100.00		2,575,000	2,575,000	2,509,956	2,569,652		5,348		5,348		2,575,000				46,994	03/01/2026	1.G FE
37940X-AG-7	GLOBAL PAYMENTS INC	03/27/2026	American Equity Investment Life Insurance Company		9,817	10,000	8,986	9,694		68		68		9,762		55	55	151	01/15/2027	2.C FE
38151L-AF-7	GOLDMAN SACHS BANK USA	03/18/2026	Call @ 100.00		1,140,000	1,140,000	1,144,974	1,143,391		(1,241)		(1,241)		1,142,150		(2,150)	(2,150)	30,113	03/18/2027	1.E FE
406216-BL-4	HALLIBURTON CO	03/27/2026	American Equity Investment Life Insurance Company		4,893,010	5,221,000	4,753,531	4,817,933		20,444		20,444		4,838,377		54,633	54,633	87,237	03/01/2030	2.A FE
413875-AW-5	L3HARRIS TECHNOLOGIES INC	03/27/2026	American Equity Investment Life Insurance Company		9,967	10,000	9,875	9,937		6		6		9,942		25	25	125	06/15/2028	2.B FE
423452-AL-5	HELMERICH AND PAYNE INC	03/27/2026	American Equity Investment Life Insurance Company		2,552,532	2,557,000	2,541,899	2,547,827		1,077		1,077		2,548,904		3,627	3,627	38,312	12/01/2027	2.B FE
438516-AR-7	HONEYWELL INTERNATIONAL INC	03/17/2026	Call @ 102.48		373,016	364,000	388,858	388,709		(408)		(408)		388,302		(15,285)	(15,285)	29,093	03/15/2036	1.F FE
438516-CY-0	HONEYWELL INTERNATIONAL INC	03/16/2026	Call @ 103.36		4,140,722	4,006,000	3,996,305	3,997,912		367		367		3,998,279		142,443	142,443	117,676	02/01/2030	1.F FE
443510-AK-8	HUBBELL INC	03/27/2026	American Equity Investment Life Insurance Company		8,996	10,000	8,361	8,847		46		46		8,893		104	104	123	03/15/2031	2.A FE
444859-BQ-4	HUMANA INC	03/27/2026	American Equity Investment Life Insurance Company		4,427,837	4,550,000	4,094,918	4,375,515		36,662		36,662		4,412,176		15,661	15,661	39,926	02/03/2027	2.B FE
445658-CF-2	J B HUNT TRANSPORT SERVICES INC	03/01/2026	Maturity @ 100.00		10,000	10,000	9,844	9,991		9		9		10,000				194	03/01/2026	2.A FE
456873-AE-8	TRANE TECHNOLOGIES FINANCING LTD	03/21/2026	Maturity @ 100.00		775,000	775,000	751,967	772,529		2,471		2,471		775,000				13,563	03/21/2026	1.G FE
458140-AX-8	INTEL CORP	03/27/2026	American Equity Investment Life Insurance Company		1,681,822	1,710,000	1,633,118	1,676,478		5,645		5,645		1,682,124		(301)	(301)	20,349	05/11/2027	2.B FE
458140-BQ-2	INTEL CORP	03/27/2026	American Equity Investment Life Insurance Company		2,480,640	2,500,000	2,434,600	2,473,218		4,974		4,974		2,478,192		2,449	2,449	47,396	03/25/2027	2.B FE
458140-BT-6	INTEL CORP	03/27/2026	American Equity Investment Life Insurance Company		699,502	750,000	654,923	687,368		5,258		5,258		692,626		6,875	6,875	7,500	08/12/2028	2.B FE
461070-AQ-7	INTERSTATE POWER AND LIGHT CO	03/27/2026	American Equity Investment Life Insurance Company		1,775,815	1,825,000	1,734,791	1,756,681		4,541		4,541		1,761,223		14,592	14,592	32,120	04/01/2029	2.A FE
461070-AS-3	INTERSTATE POWER AND LIGHT CO	03/27/2026	American Equity Investment Life Insurance Company		458,808	505,000	453,198	457,968		2,261		2,261		460,229		(1,421)	(1,421)	3,743	06/01/2030	2.A FE
46132F-AD-2	INVESCO FINANCE PLC	01/15/2026	Maturity @ 100.00		10,000	10,000	9,739	9,996		4		4		10,000				188	01/15/2026	2.A FE
465685-AR-6	ITC HOLDINGS CORP	03/27/2026	American Equity Investment Life Insurance Company		706,287	705,000	709,244	707,611		(342)		(342)		707,269		(983)	(983)	17,933	09/22/2027	2.B FE
46647P-BA-3	JPMORGAN CHASE & CO	01/29/2026	Call @ 100.00		70,000	70,000	69,900	70,136		68		68		70,204		(204)	(204)	1,386	01/29/2027	1.E FE
47233J-AG-3	JEFFERIES FINANCIAL GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		9,995	10,000	9,837	9,951		11		11		9,962		33	33	340	01/15/2027	2.B FE
477921-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC	03/27/2026	American Equity Investment Life Insurance Company		850,998	828,000	858,802	851,075		(1,519)		(1,519)		849,556		1,442	1,442	19,987	04/19/2029	2.A FE
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC	01/21/2026	Bank of New York Mellon		36,436	51,000	36,352	36,632		15		15		36,647		(212)	(212)		08/25/2050	1.F
491674-BL-0	KENTUCKY UTILITIES CO	01/01/2026	Adjustment		(56,793)	(67,000)	(57,288)	(57,300)		(258)		(258)		(57,558)		764	764	(3,599)	10/01/2045	1.F FE
49338C-AB-9	KEYSPAN GAS EAST CORP	03/27/2026	American Equity Investment Life Insurance Company		2,593,136	2,611,000	2,460,345	2,566,269		16,593		16,593		2,582,863		10,274	10,274	44,149	08/15/2026	2.A FE
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC	03/27/2026	American Equity Investment Life Insurance Company		9,457	10,000	8,986	9,363		36		36		9,398		59	59	123	10/30/2029	2.A FE
494553-AD-2	KINDER MORGAN INC	03/27/2026	American Equity Investment Life Insurance Company		12,459,515	12,327,000	12,233,366	12,261,931		4,570		4,570		12,266,502		193,014	193,014	404,052	02/01/2029	2.B FE
49456B-AZ-4	KINDER MORGAN INC	03/27/2026	American Equity Investment Life Insurance Company		4,454,812	4,393,000	4,418,040	4,412,775		(1,207)		(1,207)		4,411,568		43,245	43,245	146,873	08/01/2029	2.B FE
50077L-AD-8	KRAFT HEINZ FOODS CO	03/27/2026	American Equity Investment Life Insurance Company		937,619	940,000	899,983	932,490		4,228		4,228		936,717		902	902	9,087	06/01/2026	2.B FE

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									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
501044-DE-8	KROGER CO	03/27/2026	American Equity Investment Life Insurance Company		9,906	10,000	9,436	9,864		40		40		9,904		2	2	119	10/15/2026	2.A FE
501044-DL-2	KROGER CO	03/27/2026	American Equity Investment Life Insurance Company		759,705	760,000	762,288	761,706		(124)		(124)		761,582		(1,876)	(1,876)	23,940	01/15/2029	2.A FE
50540R-AW-2	LABORATORY CORPORATION OF AMERICA HOLDIN	03/27/2026	American Equity Investment Life Insurance Company		6,269,990	6,660,000	6,449,436	6,438,748		11,914		11,914		6,450,661		(180,671)	(180,671)	63,307	12/01/2029	2.B FE
526057-CD-4	LENNAR CORP	03/27/2026	American Equity Investment Life Insurance Company		9,998	10,000	9,894	9,953		6		6		9,959		39	39	156	11/29/2027	2.B FE
526602-AE-7	LEONARD WOOD FAMILY COMMUNITIES LLC	01/02/2026	Call @ 100.00		50,863	50,863	58,666	57,054		(11)		(11)		57,043		(6,180)	(6,180)	32	07/15/2040	2.C FE
531546-AB-5	LIBERTY UTILITIES FINANCE GP1	03/27/2026	American Equity Investment Life Insurance Company		8,899	10,000	8,003	8,635		60		60		8,695		204	204	109	09/15/2030	2.B FE
548661-DR-5	LOWE'S COMPANIES INC	03/27/2026	American Equity Investment Life Insurance Company		865,514	890,000	861,395	868,746		1,418		1,418		870,164		(4,650)	(4,650)	15,521	04/05/2029	2.A FE
548661-DU-8	LOWE'S COMPANIES INC	03/27/2026	American Equity Investment Life Insurance Company		885,657	890,000	889,804	889,872		6		6		889,879		(4,222)	(4,222)	18,023	04/15/2030	2.A FE
55336V-AS-9	MPLX LP	03/27/2026	American Equity Investment Life Insurance Company		2,232,820	2,225,000	2,179,463	2,193,201		2,195		2,195		2,195,397		37,424	37,424	65,860	02/15/2029	2.B FE
55336V-BN-9	MPLX LP	03/27/2026	American Equity Investment Life Insurance Company		59,647	60,000	59,417	59,639		42		42		59,682		(34)	(34)	822	12/01/2027	2.B FE
55608J-AR-9	MACQUARIE GROUP LTD	01/09/2026	Call @ 100.00		3,255,000	3,255,000	3,000,036	3,226,539		4,670		4,670		3,231,209		23,791	23,791	21,809	01/12/2027	1.F FE
56585A-BD-3	MARATHON PETROLEUM CORP	03/27/2026	American Equity Investment Life Insurance Company		715,991	726,000	698,964	706,988		1,868		1,868		708,856		7,135	7,135	13,487	04/01/2028	2.B FE
571903-AY-9	MARRIOTT INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		207,365	210,000	206,567	207,721		222		222		207,942		(578)	(578)	3,780	04/15/2028	2.B FE
571903-BJ-1	MARRIOTT INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		10,060	10,000	10,110	10,047		(6)		(6)		10,041		19	19	225	10/15/2027	2.B FE
571903-BR-3	MARRIOTT INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		8,654,786	8,628,000	8,605,427	8,609,518		919		919		8,610,437		44,349	44,349	220,877	03/15/2030	2.B FE
573284-AV-8	MARTIN MARIETTA MATERIALS INC	03/27/2026	American Equity Investment Life Insurance Company		91,942	100,000	91,357	92,135		399		399		92,534		(592)	(592)	1,333	03/15/2030	2.B FE
573874-AF-1	MARVELL TECHNOLOGY INC	03/27/2026	American Equity Investment Life Insurance Company		9,573	10,000	8,782	9,397		58		58		9,455		118	118	110	04/15/2028	2.B FE
579780-AN-7	MCCORMICK & COMPANY INC	03/27/2026	American Equity Investment Life Insurance Company		9,854	10,000	9,537	9,814		26		26		9,840		14	14	210	08/15/2027	2.B FE
58013M-FF-6	MCDONALD'S CORP	03/27/2026	American Equity Investment Life Insurance Company		9,890	10,000	9,792	9,899		10		10		9,909		(20)	(20)	186	04/01/2028	2.A FE
58769J-AF-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	03/30/2026	Maturity @ 100.00		755,000	755,000	752,999	754,778		222		222		755,000				18,120	03/30/2026	1.F FE
60871R-AG-5	MOLSON COORS BEVERAGE CO	03/27/2026	American Equity Investment Life Insurance Company		9,959	10,000	9,500	9,910		39		39		9,949		10	10	210	07/15/2026	2.B FE
609207-BA-2	MONDELEZ INTERNATIONAL INC	03/27/2026	American Equity Investment Life Insurance Company		9,836	10,000	9,369	9,791		40		40		9,831		5	5	139	03/17/2027	2.B FE
61238Q-AA-6	LYB FINANCE COMPANY BV	03/27/2026	American Equity Investment Life Insurance Company		70,065	68,000	71,481	70,053		(388)		(388)		69,665		400	400	2,938	03/15/2027	2.B FE
61945C-AG-8	MOSAIC CO	03/27/2026	American Equity Investment Life Insurance Company		4,698,158	4,740,000	4,549,954	4,630,655		13,152		13,152		4,643,806		54,351	54,351	70,389	11/15/2027	2.B FE
61945C-AH-6	MOSAIC CO	03/27/2026	American Equity Investment Life Insurance Company		4,673,035	4,591,000	4,634,365	4,625,538		(2,728)		(2,728)		4,622,810		50,225	50,225	90,481	11/15/2028	2.B FE
620076-BN-8	MOTOROLA SOLUTIONS INC	03/27/2026	American Equity Investment Life Insurance Company		9,945	10,000	9,836	9,902		6		6		9,908		36	36	158	05/23/2029	2.B FE
62854A-AN-4	UTAH ACQUISITION SUB INC	03/27/2026	American Equity Investment Life Insurance Company		9,988	10,000	9,547	9,929		37		37		9,966		23	23	112	06/15/2026	2.C FE
63743H-FH-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN	03/06/2026	Call @ 100.00		500,000	500,000	496,145	499,630		333		333		499,964		36	36	10,692	03/13/2026	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
651639-AZ-9	NEWMONT CORPORATION	03/27/2026	American Equity Investment Life Insurance Company		8,951	10,000	8,307	8,720		39		39		8,759		192	192	182	07/15/2032	2.A FE
65163L-AB-5	NEWMONT CORPORATION	03/27/2026	American Equity Investment Life Insurance Company		239,146	250,000	238,723	239,534		515		515		240,049		(902)	(902)	3,024	05/13/2030	2.A FE
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/27/2026	American Equity Investment Life Insurance Company		124,067	132,000	122,645	123,565		475		475		124,041		26	26	1,472	11/01/2029	2.A FE
65339K-DJ-6	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/27/2026	American Equity Investment Life Insurance Company		10,421,051	10,281,000	10,449,138	10,433,351		(7,864)		(7,864)		10,425,486		(4,435)	(4,435)	276,902	03/15/2030	2.A FE
65364U-AN-6	NIAGARA MOHAWK POWER CORP	03/27/2026	American Equity Investment Life Insurance Company		3,312,780	3,707,000	3,229,235	3,277,647		20,255		20,255		3,297,901		14,878	14,878	18,164	06/27/2030	2.A FE
65473P-AH-8	NISOURCE INC	03/27/2026	American Equity Investment Life Insurance Company		295,907	313,000	293,594	295,594		1,023		1,023		296,617		(710)	(710)	5,284	09/01/2029	2.B FE
65473P-AJ-4	NISOURCE INC	03/27/2026	American Equity Investment Life Insurance Company		76,597	80,000	76,550	76,858		155		155		77,012		(416)	(416)	1,168	05/01/2030	2.B FE
65473P-AN-5	NISOURCE INC	03/27/2026	American Equity Investment Life Insurance Company		10,117	10,000	10,191	10,093		(9)		(9)		10,084		33	33	258	03/30/2028	2.B FE
655844-CE-6	NORFOLK SOUTHERN CORP	03/27/2026	American Equity Investment Life Insurance Company		236,618	253,000	234,038	235,905		965		965		236,870		(252)	(252)	2,616	11/01/2029	2.A FE
666807-BN-1	NORTHROP GRUMMAN CORP	03/27/2026	American Equity Investment Life Insurance Company		9,793	10,000	9,508	9,773		25		25		9,799		(5)	(5)	228	01/15/2028	2.A FE
666807-CK-6	NORTHROP GRUMMAN CORP	03/27/2026	American Equity Investment Life Insurance Company		2,504,577	2,500,000	2,472,775	2,482,442		1,243		1,243		2,483,685		20,892	20,892	75,389	02/01/2029	2.A FE
666807-CN-0	NORTHROP GRUMMAN CORP	03/27/2026	American Equity Investment Life Insurance Company		4,638,086	4,641,000	4,669,335	4,667,647		(1,220)		(1,220)		4,666,427		(28,342)	(28,342)	178,640	07/15/2030	2.A FE
67077M-AT-5	NUTRIEN LTD	03/27/2026	American Equity Investment Life Insurance Company		4,721,426	4,780,000	4,659,491	4,684,803		6,323		6,323		4,691,126		30,300	30,300	98,149	04/01/2029	2.B FE
67077M-BA-5	NUTRIEN LTD	03/27/2026	American Equity Investment Life Insurance Company		10,052	10,000	10,014	10,007		(1)		(1)		10,007		46	46	245	03/27/2028	2.B FE
670837-AD-5	OGE ENERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		591,266	580,000	592,197	590,039		(664)		(664)		589,375		1,891	1,891	11,590	05/15/2029	2.A FE
67103H-AH-0	O'REILLY AUTOMOTIVE INC	03/27/2026	American Equity Investment Life Insurance Company		834,996	853,000	813,711	821,683		1,980		1,980		823,663		11,332	11,332	10,719	06/01/2029	2.A FE
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP	03/27/2026	American Equity Investment Life Insurance Company		13,991,368	14,010,000	13,782,863	13,989,031		7,401		7,401		13,996,431		(5,064)	(5,064)	318,192	08/26/2026	2.B FE
682680-AU-7	ONEOK INC	03/27/2026	American Equity Investment Life Insurance Company		1,647,506	1,653,000	1,625,720	1,633,226		1,729		1,729		1,634,955		12,550	12,550	52,648	07/15/2028	2.B FE
682680-AW-3	ONEOK INC	03/27/2026	American Equity Investment Life Insurance Company		2,554,740	2,585,000	2,527,522	2,542,994		2,844		2,844		2,545,838		8,902	8,902	59,972	03/15/2029	2.B FE
682680-AY-9	ONEOK INC	03/27/2026	American Equity Investment Life Insurance Company		5,051,589	5,279,000	4,932,618	5,008,032		15,837		15,837		5,023,869		27,720	27,720	102,706	09/01/2029	2.B FE
682680-BJ-1	ONEOK INC	03/27/2026	American Equity Investment Life Insurance Company		1,916,898	1,875,000	1,909,774	1,899,313		(1,910)		(1,910)		1,897,403		19,495	19,495	42,964	11/01/2028	2.B FE
682680-CC-5	ONEOK INC	03/27/2026	American Equity Investment Life Insurance Company		3,889,707	3,936,000	3,851,315	3,868,537		3,797		3,797		3,872,334		17,373	17,373	77,933	10/15/2029	2.B FE
682680-CQ-4	ONEOK INC	03/27/2026	American Equity Investment Life Insurance Company		21,043,824	20,751,000	21,023,966	20,974,987		(15,285)		(15,285)		20,959,701		84,123	84,123	359,396	06/01/2029	2.B FE
68902V-AK-3	OTIS WORLDWIDE CORP	03/27/2026	American Equity Investment Life Insurance Company		9,228	10,000	8,748	9,191		42		42		9,232		(4)	(4)	158	02/15/2030	2.B FE
690742-AJ-0	OWENS CORNING	03/27/2026	American Equity Investment Life Insurance Company		1,387,648	1,419,000	1,374,421	1,381,947		2,196		2,196		1,384,143		3,505	3,505	34,564	08/15/2029	2.A FE
693506-BS-5	PPG INDUSTRIES INC	03/27/2026	American Equity Investment Life Insurance Company		2,653,948	2,884,000	2,610,620	2,636,553		11,789		11,789		2,648,342		5,606	5,606	20,837	06/15/2030	2.A FE
69371R-S4-9	PACCAR FINANCIAL CORP	03/30/2026	Maturity @ 100.00		10,000	10,000	10,111	10,010		(10)		(10)		10,000				223	03/30/2026	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
694308-HW-0	PACIFIC GAS AND ELECTRIC CO	03/27/2026	American Equity Investment Life Insurance Company		1,542,431	1,581,000	1,506,663	1,528,340		6,169		6,169		1,534,509		7,922	7,922	16,811	12/01/2027	2.A FE
694308-JC-2	PACIFIC GAS AND ELECTRIC CO	03/27/2026	American Equity Investment Life Insurance Company		2,317,243	2,323,000	2,291,836	2,299,341		2,017		2,017		2,301,357		15,886	15,886	70,813	08/01/2028	2.A FE
694308-JK-4	PACIFIC GAS AND ELECTRIC CO	03/27/2026	American Equity Investment Life Insurance Company		956,719	980,000	933,166	945,373		3,085		3,085		948,458		8,261	8,261	27,154	07/01/2028	2.A FE
709599-BM-5	PENSKE TRUCK LEASING CO LP	03/27/2026	American Equity Investment Life Insurance Company		3,970,284	3,994,000	3,711,219	3,930,877		32,518		32,518		3,963,395		6,889	6,889	19,238	06/15/2026	2.B FE
718546-AR-5	PHILLIPS 66	03/27/2026	American Equity Investment Life Insurance Company		365,436	370,000	363,547	365,774		429		429		366,203		(767)	(767)	7,696	03/15/2028	2.A FE
718547-AK-8	PHILLIPS 66 CO	03/27/2026	American Equity Investment Life Insurance Company		3,790,950	4,001,000	3,675,071	3,738,735		14,172		14,172		3,752,908		38,043	38,043	35,709	12/15/2029	2.A FE
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC	03/27/2026	American Equity Investment Life Insurance Company		860,769	890,000	854,231	863,069		1,719		1,719		864,788		(4,019)	(4,019)	10,037	06/01/2029	2.A FE
723484-AM-3	PINNACLE WEST CAPITAL CORP	03/27/2026	American Equity Investment Life Insurance Company		34,127	34,000	34,297	34,252		(25)		(25)		34,227		(101)	(101)	611	05/15/2028	2.B FE
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP	03/27/2026	American Equity Investment Life Insurance Company		10,000	10,000	9,788	9,940		14		14		9,955		45	45	128	12/15/2026	2.B FE
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP	03/27/2026	American Equity Investment Life Insurance Company		32,940,414	34,271,000	31,922,874	32,388,911		101,497		101,497		32,490,408		450,006	450,006	344,709	12/15/2029	2.B FE
744573-AW-6	PUBLIC SERVICE ENTERPRISE GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		1,037,315	1,010,000	1,046,724	1,032,934		(1,798)		(1,798)		1,031,136		6,179	6,179	26,702	10/15/2028	2.B FE
745867-AX-9	PULTEGROUP INC	03/13/2026	Call @ 100.52		10,052	10,000	10,077	10,022		(4)		(4)		10,018		34	34	331	01/15/2027	2.A FE
74762E-AF-9	QUANTA SERVICES INC	03/27/2026	American Equity Investment Life Insurance Company		9,222	10,000	8,569	9,020		43		43		9,063		160	160	142	10/01/2030	2.B FE
75513E-AD-3	RTX CORP	03/27/2026	American Equity Investment Life Insurance Company		2,986,441	3,285,000	2,960,477	2,986,417		14,228		14,228		3,000,646		(14,205)	(14,205)	54,613	07/01/2030	2.A FE
75513E-CQ-2	RTX CORP	02/27/2026	Maturity @ 100.00		1,280,000	1,280,000	1,282,163	1,280,183		(183)		(183)		1,280,000				32,000	02/27/2026	2.A FE
75513E-CT-6	RTX CORP	03/27/2026	American Equity Investment Life Insurance Company		3,668,422	3,640,000	3,719,024	3,665,524		(6,944)		(6,944)		3,658,580		9,841	9,841	80,813	11/08/2026	2.A FE
758750-AM-5	REGAL REXNORD CORP	03/27/2026	American Equity Investment Life Insurance Company		10,222	10,000	10,066	10,000						10,000		222	222	272	04/15/2028	2.C FE
78081B-AJ-2	ROYALTY PHARMA PLC	03/27/2026	American Equity Investment Life Insurance Company		9,599	10,000	8,728	9,476		71		71		9,547		52	52	100	09/02/2027	2.C FE
78355H-KV-0	RYDER SYSTEM INC	03/27/2026	American Equity Investment Life Insurance Company		10,178	10,000	10,304	10,145		(15)		(15)		10,130		47	47	323	03/01/2028	2.A FE
78355H-KZ-1	RYDER SYSTEM INC	03/27/2026	American Equity Investment Life Insurance Company		8,552,390	8,395,000	8,444,207	8,432,336		(2,529)		(2,529)		8,429,807		122,583	122,583	240,657	03/15/2029	2.A FE
78355H-LB-3	RYDER SYSTEM INC	03/27/2026	American Equity Investment Life Insurance Company		821,704	802,000	816,487	813,846		(768)		(768)		813,078		8,627	8,627	14,213	06/01/2029	2.A FE
78355H-LD-9	RYDER SYSTEM INC	03/27/2026	American Equity Investment Life Insurance Company		7,334,863	7,298,000	7,245,692	7,256,833		2,229		2,229		7,259,062		75,800	75,800	115,227	12/01/2029	2.A FE
785592-AS-5	SABINE PASS LIQUEFACTION LLC	03/27/2026	American Equity Investment Life Insurance Company		10,018	10,000	9,990	9,997						9,998		20	20	267	03/15/2027	2.A FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC	03/27/2026	American Equity Investment Life Insurance Company		4,283,998	4,316,000	4,195,828	4,248,175		6,846		6,846		4,255,022		28,977	28,977	96,678	03/15/2028	2.A FE
785592-AV-8	SABINE PASS LIQUEFACTION LLC	02/25/2026	Call @ 100.00		514,000	514,000	519,747	515,080		(330)		(330)		514,750		(750)	(750)	4,614	06/30/2026	2.A FE
816851-BG-3	SEMPRA	03/27/2026	American Equity Investment Life Insurance Company		273,895	280,000	269,695	273,463		703		703		274,166		(272)	(272)	6,241	02/01/2028	2.B FE
816851-BP-3	SEMPRA	03/27/2026	American Equity Investment Life Insurance Company		4,561,323	4,701,000	4,481,945	4,528,932		11,424		11,424		4,540,356		20,968	20,968	85,036	04/01/2029	2.B FE
817826-AD-2	7-ELEVEN INC	03/27/2026	American Equity Investment Life Insurance Company		9,397	10,000	8,712	9,396		64		64		9,460		(63)	(63)	82	02/10/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
824348-AW-6	SHERWIN-WILLIAMS CO	03/27/2026	American Equity Investment Life Insurance Company		9,874	10,000	9,541	9,830		27		27		9,858		16	16	111	06/01/2027	2.B FE
824348-BJ-4	SHERWIN-WILLIAMS CO	03/27/2026	American Equity Investment Life Insurance Company		921,193	972,000	890,012	905,929		3,898		3,898		909,827		11,366	11,366	17,682	08/15/2029	2.B FE
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	03/27/2026	American Equity Investment Life Insurance Company		9,947	10,000	9,527	9,892		34		34		9,927		20	20	164	09/23/2026	2.A FE
832696-AS-7	J M SMUCKER CO	03/27/2026	American Equity Investment Life Insurance Company		9,154	10,000	8,650	9,122		44		44		9,166		(12)	(12)	127	03/15/2030	2.B FE
842587-DS-3	SOUTHERN CO	03/27/2026	American Equity Investment Life Insurance Company		742,220	725,000	744,010	737,476		(845)		(845)		736,631		5,589	5,589	21,267	03/15/2029	2.A FE
845011-AA-3	SOUTHWEST GAS CORP	03/27/2026	American Equity Investment Life Insurance Company		2,303,853	2,340,000	2,258,540	2,285,336		5,385		5,385		2,290,721		13,132	13,132	42,328	04/01/2028	2.A FE
845011-AF-2	SOUTHWEST GAS CORP	03/27/2026	American Equity Investment Life Insurance Company		76,364	75,000	77,288	76,436		(169)		(169)		76,267		97	97	1,402	12/01/2027	2.A FE
845437-BS-0	SOUTHWESTERN ELECTRIC POWER CO	03/15/2026	Maturity @ 100.00		2,505,000	2,505,000	2,334,710	2,487,908		17,092		17,092		2,505,000				20,666	03/15/2026	2.A FE
852060-AD-4	SPRINT CAPITAL CORP	03/27/2026	American Equity Investment Life Insurance Company		17,616,745	16,722,000	17,765,069	17,451,257		(55,737)		(55,737)		17,395,520		221,225	221,225	421,534	11/15/2028	2.B FE
855244-AW-9	STARBUCKS CORP	03/27/2026	American Equity Investment Life Insurance Company		776,453	852,000	745,372	763,623		4,447		4,447		768,070		8,383	8,383	10,384	03/12/2030	2.A FE
855244-BL-2	STARBUCKS CORP	03/27/2026	American Equity Investment Life Insurance Company		1,876,828	1,865,000	1,880,700	1,879,437		(717)		(717)		1,878,720		(1,892)	(1,892)	32,824	05/15/2030	2.A FE
863667-AY-7	STRYKER CORP	03/27/2026	American Equity Investment Life Insurance Company		8,979	10,000	8,413	8,945		50		50		8,996		(17)	(17)	55	06/15/2030	2.A FE
863667-BE-0	STRYKER CORP	03/27/2026	American Equity Investment Life Insurance Company		69,320	70,000	69,378	69,525		28		28		69,553		(233)	(233)	1,620	09/11/2029	2.A FE
871829-BS-5	SYSCO CORP	03/27/2026	American Equity Investment Life Insurance Company		1,543,182	1,500,000	1,549,755	1,532,301		(2,326)		(2,326)		1,529,974		13,208	13,208	59,896	01/17/2029	2.B FE
871911-AU-7	SYSTEM ENERGY RESOURCES INC	03/27/2026	American Equity Investment Life Insurance Company		409,620	400,000	415,840	410,598		(1,028)		(1,028)		409,570		50	50	10,800	04/15/2028	2.B FE
87233Q-AC-2	TC PIPELINES LP	03/27/2026	American Equity Investment Life Insurance Company		9,903	10,000	9,741	9,905		16		16		9,921		(18)	(18)	132	05/25/2027	2.B FE
87264A-BU-8	T-MOBILE USA INC	03/27/2026	American Equity Investment Life Insurance Company		4,994,649	5,000,000	4,755,050	4,966,498		27,382		27,382		4,993,879		769	769	59,063	04/15/2026	2.A FE
87264A-BV-6	T-MOBILE USA INC	03/27/2026	American Equity Investment Life Insurance Company		928,632	963,000	887,724	911,687		3,358		3,358		915,044		13,588	13,588	14,626	04/15/2029	2.A FE
87264A-CA-1	T-MOBILE USA INC	03/27/2026	American Equity Investment Life Insurance Company		76,453	80,000	74,076	76,154		405		405		76,558		(106)	(106)	1,011	02/15/2028	2.A FE
87264A-CS-2	T-MOBILE USA INC	03/27/2026	American Equity Investment Life Insurance Company		707,316	753,000	677,076	694,008		3,985		3,985		697,993		9,323	9,323	9,638	03/15/2029	2.A FE
87612B-BN-1	TARGA RESOURCES PARTNERS LP	01/15/2026	Call @ 101.15		2,395,137	2,368,000	2,421,255	2,396,264		(1,139)		(1,139)		2,395,126		12	12	81,400	01/15/2029	2.B FE
87612G-AE-1	TARGA RESOURCES CORP	03/27/2026	American Equity Investment Life Insurance Company		5,151,236	4,967,000	5,192,209	5,146,469		(12,456)		(12,456)		5,134,013		17,222	17,222	174,797	03/01/2029	2.B FE
87971M-BF-9	TELUS CORPORATION	03/27/2026	American Equity Investment Life Insurance Company		78,833	80,000	78,093	78,868		150		150		79,019		(186)	(186)	1,579	09/15/2027	2.B FE
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY LLC	03/27/2026	American Equity Investment Life Insurance Company		2,115,565	2,003,000	2,120,506	2,092,787		(7,014)		(7,014)		2,085,773		29,792	29,792	63,095	10/15/2028	2.B FE
883203-CB-5	TEXTRON INC	03/27/2026	American Equity Investment Life Insurance Company		9,340	10,000	8,921	9,284		34		34		9,318		22	22	97	06/01/2030	2.B FE
88339W-AB-2	WILLIAMS COMPANIES INC	03/27/2026	American Equity Investment Life Insurance Company		5,721,286	5,682,000	5,646,571	5,658,635		1,573		1,573		5,660,209		61,078	61,078	148,490	03/15/2029	2.B FE
88947E-AU-4	TOLL BROTHERS FINANCE CORP	03/27/2026	American Equity Investment Life Insurance Company		4,968,164	5,140,000	4,904,187	4,936,104		11,407		11,407		4,947,511		20,653	20,653	79,213	11/01/2029	2.B FE
892331-AM-1	TOYOTA MOTOR CORP	03/25/2026	Maturity @ 100.00		4,835,000	4,835,000	4,501,869	4,797,541		37,459		37,459		4,835,000				32,370	03/25/2026	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
89352H-AW-9	TRANSCANADA PIPELINES LTD	03/27/2026	American Equity Investment Life Insurance Company		748,983	755,000	732,979	742,244		1,199		1,199		743,442		5,541	5,541	11,765	05/15/2028	2.B FE
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L	03/27/2026	American Equity Investment Life Insurance Company		4,278,532	4,325,000	4,202,797	4,242,908		8,290		8,290		4,251,198		27,334	27,334	92,267	03/15/2028	2.A FE
89788M-AB-8	TRUIST FINANCIAL CORP	03/27/2026	American Equity Investment Life Insurance Company		257,498	287,000	249,043	253,269		1,608		1,608		254,877		2,620	2,620	1,741	06/05/2030	2.A FE
902494-BC-6	TYSON FOODS INC	03/27/2026	American Equity Investment Life Insurance Company		9,883	10,000	9,553	9,835		27		27		9,861		22	22	113	06/02/2027	2.B FE
902613-AC-2	UBS GROUP AG	01/30/2026	Call @ 100.00		1,360,000	1,360,000	1,251,567	1,343,638		4,904		4,904		1,348,541		11,459	11,459	9,275	01/30/2027	1.F FE
913017-BA-6	RTX CORP	03/27/2026	American Equity Investment Life Insurance Company		233,539	214,000	238,773	236,546		(1,317)		(1,317)		235,229		(1,690)	(1,690)	8,560	09/15/2029	2.A FE
91311Q-AC-9	UNITED UTILITIES PLC	03/27/2026	American Equity Investment Life Insurance Company		24,225,297	23,180,000	25,132,654	24,278,794		(92,099)		(92,099)		24,186,695		38,602	38,602	982,735	08/15/2028	2.B FE
91913Y-AV-2	VALERO ENERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		2,670,640	2,680,000	2,604,838	2,629,710		4,608		4,608		2,634,318		36,322	36,322	37,565	06/01/2028	2.B FE
91913Y-BF-6	VALERO ENERGY CORP	03/27/2026	American Equity Investment Life Insurance Company		25,023,818	24,665,000	24,873,834	24,845,650		(9,421)		(9,421)		24,836,229		187,589	187,589	783,319	02/15/2030	2.B FE
92277G-AJ-6	VENTAS REALTY LP	03/27/2026	American Equity Investment Life Insurance Company		2,568,894	2,585,000	2,468,029	2,544,419		11,979		11,979		2,556,398		12,496	12,496	37,806	10/15/2026	2.A FE
92277G-AN-7	VENTAS REALTY LP	03/27/2026	American Equity Investment Life Insurance Company		9,905	10,000	9,558	9,748		18		18		9,766		138	138	308	01/15/2029	2.A FE
92343V-FE-9	VERIZON COMMUNICATIONS INC	03/27/2026	American Equity Investment Life Insurance Company		504,898	534,000	487,158	495,130		1,940		1,940		497,070		7,828	7,828	8,644	03/22/2030	2.A FE
925650-AB-9	VICI PROPERTIES LP	03/27/2026	American Equity Investment Life Insurance Company		9,980	10,000	9,612	9,815		19		19		9,834		146	146	293	02/15/2028	2.C FE
928563-AJ-4	VMWARE LLC	03/27/2026	American Equity Investment Life Insurance Company		9,888	10,000	8,904	9,777		83		83		9,860		28	28	86	08/15/2026	2.A FE
928668-BV-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	03/27/2026	American Equity Investment Life Insurance Company		60,317	60,000	60,557	60,161		(54)		(54)		60,107		209	209	1,853	09/12/2026	2.A FE
929160-BB-4	VULCAN MATERIALS CO	03/27/2026	American Equity Investment Life Insurance Company		370,237	367,000	364,747	365,201		98		98		365,299		4,938	4,938	5,854	12/01/2029	2.A FE
92939U-AD-8	WEC ENERGY GROUP INC	03/27/2026	American Equity Investment Life Insurance Company		9,524	10,000	8,743	9,463		68		68		9,531		(6)	(6)	62	10/15/2027	2.A FE
92940P-AD-6	WRKCO INC	03/27/2026	American Equity Investment Life Insurance Company		536,884	534,000	533,941	534,010		(1)		(1)		534,009		2,875	2,875	13,955	03/15/2029	2.B FE
960386-AL-4	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	03/27/2026	American Equity Investment Life Insurance Company		9,948	10,000	9,579	9,890		29		29		9,919		29	29	127	11/15/2026	2.B FE
96145D-AH-8	WRKCO INC	03/27/2026	American Equity Investment Life Insurance Company		1,228,476	1,242,000	1,206,590	1,218,067		2,416		2,416		1,220,483		7,992	7,992	26,496	03/15/2028	2.B FE
969457-CX-4	WILLIAMS COMPANIES INC	03/27/2026	American Equity Investment Life Insurance Company		1,042,945	1,026,000	1,038,119	1,034,750		(742)		(742)		1,034,008		8,937	8,937	33,533	08/15/2028	2.B FE
969457-CL-2	WILLIAMS COMPANIES INC	03/27/2026	American Equity Investment Life Insurance Company		447,360	445,000	440,242	441,109		215		215		441,324		6,036	6,036	7,832	11/15/2029	2.B FE
96949L-AD-7	WILLIAMS COMPANIES INC	03/27/2026	American Equity Investment Life Insurance Company		9,902	10,000	9,639	9,864		21		21		9,885		17	17	106	06/15/2027	2.B FE
970648-AL-5	WILLIS NORTH AMERICA INC	03/27/2026	American Equity Investment Life Insurance Company		9,989	10,000	9,860	9,947		8		8		9,956		34	34	132	06/15/2027	2.A FE
98138H-AG-6	WORKDAY INC	03/27/2026	American Equity Investment Life Insurance Company		9,905	10,000	9,611	9,868		24		24		9,892		13	13	171	04/01/2027	2.A FE
984851-AF-2	YARA INTERNATIONAL ASA	03/27/2026	American Equity Investment Life Insurance Company		9,987	10,000	9,715	9,855		13		13		9,868		119	119	153	06/01/2028	2.B FE
30225V-AJ-6	EXTRA SPACE STORAGE LP	03/27/2026	American Equity Investment Life Insurance Company		10,176	10,000	10,305	10,149		(15)		(15)		10,134		42	42	279	04/01/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..719510-AA-0	DOC DR LLC	03/27/2026	American Equity Investment Life Insurance Company		9,983	10,000	9,627	9,876		23		23		9,899		84	84	229	03/15/2027	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					800,598,084	803,886,471	790,550,750	794,332,288		749,759		749,759		795,082,046		5,516,038	5,516,038	18,118,122	XXX	XXX
..12665U-AA-2	CVS HEALTH CORP - ABS	03/10/2026	Paydown		228,378	228,378	242,648	240,639		(12,261)		(12,261)		228,378				1,793	01/10/2036	2.C FE
..29449W-AE-7	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	01/09/2026	Maturity @ 100.00		2,640,000	2,640,000	2,597,311	2,639,795		205		205		2,640,000				13,200	01/09/2026	1.E FE
..36143L-2A-2	GA GLOBAL FUNDING TRUST	01/15/2026	Maturity @ 100.00		16,698,000	16,698,000	16,917,221	16,699,875		(1,875)		(1,875)		16,698,000				135,671	01/15/2026	1.F FE
..378272-AQ-1	GLENCORE FUNDING LLC	03/27/2026	American Equity Investment Life Insurance Company		493,956	500,000	489,515	493,562		796		796		494,358		(402)	(402)	8,073	10/27/2027	2.A FE
..378272-BK-3	GLENCORE FUNDING LLC	03/27/2026	American Equity Investment Life Insurance Company		1,008,330	996,000	1,012,750	1,009,653		(1,343)		(1,343)		1,008,310		20	20	20,767	05/08/2028	2.A FE
..378272-BR-8	GLENCORE FUNDING LLC	03/27/2026	American Equity Investment Life Insurance Company		3,022,342	3,000,000	2,991,750	2,996,377		652		652		2,997,030		25,313	25,313	76,956	04/04/2027	2.A FE
..378272-BS-6	GLENCORE FUNDING LLC	03/27/2026	American Equity Investment Life Insurance Company		13,332,628	13,124,000	13,229,923	13,208,952		(5,708)		(5,708)		13,203,245		129,384	129,384	338,739	04/04/2029	2.A FE
..54143M-AA-4	LOGONE 1 A1C - CMBS	03/10/2026	Paydown		25,445	25,445	25,445	25,445						25,445				112	10/10/2042	1.D FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					37,449,080	37,211,823	37,506,563	37,314,299		(19,534)		(19,534)		37,294,765		154,315	154,315	595,311	XXX	XXX
..10112R-BG-8	BOSTON PROPERTIES LP	03/27/2026	American Equity Investment Life Insurance Company		1,135,205	1,100,000	1,140,744	1,121,582		(2,518)		(2,518)		1,119,063		16,142	16,142	23,925	12/01/2027	2.B FE
..11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP LP	03/27/2026	American Equity Investment Life Insurance Company		532,213	542,000	525,644	529,444		810		810		530,254		1,959	1,959	8,198	05/15/2029	2.B FE
..22966R-AE-6	CUBESMART LP	03/27/2026	American Equity Investment Life Insurance Company		948,837	960,000	930,816	937,263		1,572		1,572		938,835		10,002	10,002	25,900	02/15/2029	2.B FE
..30225V-AL-1	EXTRA SPACE STORAGE LP	03/27/2026	American Equity Investment Life Insurance Company		9,980	10,000	6,346	9,218		367		367		9,585		395	395	259	07/01/2026	2.B FE
..38239J-AA-9	GOODMAN US FINANCE THREE LLC	03/27/2026	American Equity Investment Life Insurance Company		1,161,580	1,185,000	1,131,976	1,149,600		3,566		3,566		1,153,166		8,414	8,414	23,384	03/15/2028	2.A FE
..719510-AB-8	DOC DR LLC	03/27/2026	American Equity Investment Life Insurance Company		94,738	96,000	93,203	94,067		213		213		94,280		458	458	2,654	01/15/2028	2.A FE
..80622G-AE-4	SCENTRE GROUP TRUST 1	03/16/2026	Call @ 101.04		58,602	58,000	57,479	57,524		20		20		57,544		1,058	1,058	762	05/28/2030	1.F FE
..866677-AF-4	SUN COMMUNITIES OPERATING LP	03/27/2026	American Equity Investment Life Insurance Company		75,315	80,000	74,523	75,264		370		370		75,633		319	319	746	11/01/2028	2.B FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					4,016,470	4,031,000	3,960,731	3,973,961		4,401		4,401		3,978,362		38,108	38,108	85,828	XXX	XXX
. 000000-00-0	Delayed Draw Term Loan-RW Whitney Borrow	03/31/2026	Direct															375	03/06/2031	3.B Z
. 000000-00-0	ULTRAVIOLET CYBER T/L 1L 8/22	03/31/2026	SINKING FUND REDEMPTION		4,570	4,570	4,479	4,541		29		29		4,570				115	08/05/2027	2.A PL
. 000000-00-0	ULTRAVIOLET CYBER DD T/L 1L 8/22	03/31/2026	SINKING FUND REDEMPTION		563	563	548	558		5		5		563				14	08/05/2027	2.A PL
. 000000-00-0	ULTRAVIOLET CYBER R/C 1L 8/22	03/06/2026	SINKING FUND REDEMPTION															86	08/05/2027	2.A PL
. 000000-00-0	AFORE INSURANCE T/L 1L 9/24	03/31/2026	SINKING FUND REDEMPTION		1,870	1,870	1,842	1,849		21		21		1,870				41	09/06/2029	2.C PL
. 000000-00-0	AFORE INSURANCE DD T/L A 1L 9/24	03/31/2026	SINKING FUND REDEMPTION		84	84	70	72		11		11		84				2	09/06/2029	2.C PL
. 000000-00-0	AFORE INSURANCE DD T/L B 1L 9/24	03/31/2026	VARIOUS		325,276	330,191	324,582	325,261		15		15		325,276				2,425	09/06/2029	2.C PL
. 000000-00-0	BINGO GROUP DD T/L 1L 7/24	03/31/2026	SINKING FUND REDEMPTION		1,051	1,051	1,025	1,027		23		23		1,051				14	07/10/2031	4.A PL
. 000000-00-0	BINGO GROUP T/L 1L 7/24	03/31/2026	SINKING FUND REDEMPTION		3,720	3,720	3,674	3,683		37		37		3,720				39	07/10/2031	4.A PL
. 000000-00-0	CX INSTITUTIONAL T/L 1L 6/24	03/31/2026	SINKING FUND REDEMPTION		4,485	4,485	4,373	4,407		78		78		4,485				72	06/18/2029	2.A PL
. 000000-00-0	CX INSTITUTIONAL DD T/L 1L 6/24	01/30/2026	FREE DELIVER OF SECURITIES		278,290	308,000	302,225	277,593		698		698		278,290				2,494	06/18/2029	2.A PL
. 000000-00-0	HISPANIC FOOD T/L 1L 8/22	03/31/2026	SINKING FUND REDEMPTION		2,995	2,995	2,815	2,904		91		91		2,995				78	08/01/2029	5.A FE
. 000000-00-0	DENTIVE R/C 1L 12/22	03/31/2026	SINKING FUND REDEMPTION		42,056	42,056	42,056	42,056						42,056					12/22/2028	2.B PL
. 000000-00-0	CPF DENTAL T/L 1L 8/19	03/31/2026	SINKING FUND REDEMPTION		2,313	2,313	2,276	2,313						2,313				77	10/06/2026	5.B GI
. 000000-00-0	GLOBAL HOLDINGS INTERCO T/L 1L 3/21	01/01/2026	SINKING FUND REDEMPTION		18,415	18,415	18,139	18,404		11		11		18,415				156	09/16/2027	1.G PL
. 000000-00-0	INGENIO T/L 1L 8/21	03/31/2026	SINKING FUND REDEMPTION		24,030	24,030	23,598	23,951		79		79		24,030				157	08/03/2027	2.C PL
. 000000-00-0	LIKEWIZE T/L 1L 8/24	03/31/2026	SINKING FUND REDEMPTION		33,600	33,600	32,684	32,931		669		669		33,600				651	08/15/2029	4.C FE
. 000000-00-0	MOUNTAINSIDE FITNESS T/L 1L 10/24	03/31/2026	SINKING FUND REDEMPTION		2,793	2,793	2,751	2,761		32		32		2,793				61	10/09/2029	2.A PL
. 000000-00-0	VALANT MEDICAL SOLUTION T/L 1L 11/23	02/02/2026	SINKING FUND REDEMPTION		2,701,732	2,701,732	2,650,085	2,672,000		29,731		29,731		2,701,732				32,995	11/17/2028	5.B GI
. 000000-00-0	VALANT MEDICAL SOLUTION R/C 1L 11/23	02/02/2026	VARIOUS		94,880	94,880	90,173	90,932		3,947		3,947		94,880				116	11/17/2028	5.B GI

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
000000-00-0	CHIRISA VOLO DD T/L 1L 12/23	03/31/2026	SINKING FUND REDEMPTION		28,350	28,350	28,350	28,350						28,350				677	12/03/2027	5.B GI
000000-00-0	LEASECRUNCH T/L 1L 5/24	03/31/2026	SINKING FUND REDEMPTION		1,730	1,730	1,700	1,709		21		21		1,730				38	05/24/2029	5.B GI
000000-00-0	LEASECRUNCH DD T/L 1L 5/24	03/31/2026	SINKING FUND REDEMPTION		865	865	865	865						865				20	05/24/2029	5.B GI
000000-00-0	CLAREMEDICA VIKING LLC R/C 1L 2/25	01/30/2026	VARIOUS		133,326	133,326	133,326	133,326						133,326					02/04/2030	5.C IF
000000-00-0	TICKPICK T/L 1L 7/24	03/31/2026	SINKING FUND REDEMPTION		4,970	4,970	4,871	4,897		73		73		4,970				108	04/01/2030	1.E PL
000000-00-0	US SIGNAL COMPANY R/C 1L 9/24	03/27/2026	VARIOUS		85,950	85,950	85,950	85,950						85,950				603	09/03/2029	1.G PL
000000-00-0	UNIVERSAL MARINE MEDICAL T/L 1L 3/24	03/31/2026	SINKING FUND REDEMPTION		4,393	4,393	4,294	4,330		63		63		4,393				112	03/07/2029	2.C PL
000000-00-0	UNIVERSAL MARINE MEDICAL DD T/L 1L 3/24	03/31/2026	SINKING FUND REDEMPTION		709	709	701	702		6		6		709				19	03/07/2029	2.C PL
000000-00-0	VASA FITNESS T/L 1L 8/23	03/31/2026	VARIOUS		91,906	93,840	90,085	91,811		95		95		91,906				1,406	08/14/2028	1.G PL
000000-00-0	WEST DERMATOLOGY T/L 1L 6/22	03/31/2026	SINKING FUND REDEMPTION		6,052	6,052	5,932	6,006		46		46		6,052				157	03/17/2028	4.A PL
000000-00-0	WEST DERMATOLOGY DD T/L 1L 6/22	03/31/2026	SINKING FUND REDEMPTION		720	720	702	711		9		9		720				18	03/17/2028	4.A PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					3,901,694	3,938,253	3,864,171	3,865,900		35,790		35,790		3,901,694				43,126	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					852,687,167	855,688,019	842,582,819	846,146,456		769,619		769,619		846,916,079		5,771,088	5,771,088	18,956,752	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					852,687,167	855,688,019	842,582,819	846,146,456		769,619		769,619		846,916,079		5,771,088	5,771,088	18,956,752	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					852,687,167	855,688,019	842,582,819	846,146,456		769,619		769,619		846,916,079		5,771,088	5,771,088	18,956,752	XXX	XXX
38378T-HT-0	GNR 2013-079 KE - CMO/RMBS	03/01/2026	Paydown		133,600	133,600	134,936	134,362		(762)		(762)		133,600				629	05/20/2043	1.A
38382D-GX-1	GNR 2020-022 PT - CMO/RMBS	03/01/2026	Paydown		30,752	30,752	31,540	33,944		(3,192)		(3,192)		30,752				139	02/20/2050	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					164,352	164,352	166,476	168,306		(3,954)		(3,954)		164,352				769	XXX	XXX
831628-CY-6	SBA 100087 - RMBS	03/15/2026	Paydown		6,691	6,691	7,347	7,209		(518)		(518)		6,691				77	09/25/2036	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					6,691	6,691	7,347	7,209		(518)		(518)		6,691				77	XXX	XXX
00164T-AD-0	AMCEST 2007 A A2 - ABS	01/15/2026	Paydown		12,920	12,920	17,151	16,589		(3,669)		(3,669)		12,920				388	01/15/2053	1.F FE
3136B0-TE-6	FNR 2018-5 PE - CMO/RMBS	03/01/2026	Paydown		25,649	25,649	26,725	29,621		(3,972)		(3,972)		25,649				184	02/25/2048	1.A
3137A5-4H-4	FHR 3784 GW - CMO/RMBS	01/01/2026	Paydown		5,242	5,242	4,781	5,242						5,242					01/15/2026	1.A
3137A5-HP-2	FHR 3787 AY - CMO/RMBS	01/15/2026	Paydown		5,573	5,573	5,159	5,573						5,573				32	01/15/2026	1.A
3137A7-DZ-0	FHR 3804 CY - CMO/RMBS	01/15/2026	Paydown		410	410	373	410						410				1	02/15/2026	1.A
3137A7-EV-8	FHR 3804 GY - CMO/RMBS	01/15/2026	Paydown		3,335	3,335	2,986	3,335						3,335				10	02/15/2026	1.A
3137A7-RG-7	FHR 3817 GW - CMO/RMBS	02/17/2026	Paydown		5,999	5,999	5,549	5,949		50		50		5,999				21	03/15/2026	1.A
3137AP-VQ-0	FHR 4054 B - CMO/RMBS	02/17/2026	Paydown		25,954	25,954	27,576	25,946		8		8		25,954				77	03/15/2026	1.A
31396V-6S-2	FNR 2007-50 DM - CMO/RMBS	03/01/2026	Paydown		274	274	266	264		10		10		274				2	06/25/2037	1.A
31397S-RW-6	FNR 2011-24 EY - CMO/RMBS	02/25/2026	Paydown		11,062	11,062	9,712	10,887		175		175		11,062				33	04/25/2026	1.A
31398P-W2-1	FNR 2010-39 LY - CMO/RMBS	03/01/2026	Paydown		55,217	55,217	57,723	56,201		(984)		(984)		55,217				420	05/25/2030	1.A
31398Q-5P-8	FHR 3669 BU - CMO/RMBS	03/01/2026	Paydown		23,790	23,790	23,805	23,784		6		6		23,790				175	05/15/2030	1.A
3134A4-NQ-3	FEDERAL HOME LOAN MORTGAGE CORP	01/01/2026	Reclassification		1,812,153	2,182,000	1,912,382	1,812,153						1,812,153					01/15/2030	1.A
31358D-DG-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2026	Reclassification		1,088,239	1,319,000	3,068,401	1,088,239						1,088,239					01/15/2030	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)					3,075,816	3,676,424	5,162,587	3,084,192		(8,376)		(8,376)		3,075,816				1,343	XXX	XXX
12667F-4F-9	CWALT 2005-7CB 1A4 - CMO/RMBS	03/01/2026	Paydown		9,082	9,082	9,359	8,327		755		755		9,082				101	04/25/2035	1.A FM
17307G-L2-2	CMLTI 2005-9 212 - CMO/RMBS	03/01/2026	Paydown		12,992	15,527	14,717	15,402		124		124		15,527		(2,535)	(2,535)	182	09/25/2035	1.A FM
362341-6V-6	GSR 2006-1F 113 - CMO/RMBS	03/01/2026	Paydown		3,203	3,695	3,654	3,695						3,695		(492)	(492)	52	02/25/2036	6. FM
362341-7N-3	GSR 2006-1F 214 - CMO/RMBS	03/01/2026	Paydown			1,701	711	711		990		990		1,701		(1,701)	(1,701)	10	02/25/2036	1.A FM
46628Y-AS-9	JPMMT 2006-S2 117 - CMO/RMBS	01/01/2026	Paydown			199	86	86		113		113		199		(199)	(199)	1	07/25/2036	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					25,277	30,204	28,527	28,222		1,982		1,982		30,204		(4,927)	(4,927)	345	XXX	XXX
055531-AG-2	BLP 23IND D - CMBS	03/15/2026	Paydown		277,630	277,630	276,310	277,150		481		481		277,630				4,815	03/15/2040	1.A
055531-AJ-6	BLP 23IND E - CMBS	03/15/2026	Paydown		309,056	309,056	305,539	308,295		760		760		309,056				5,952	03/15/2040	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
..30332Y-AB-7	FI 232 A2 - ABS	03/15/2026	Paydown		3,750	3,750	3,478	3,483		267		267		3,750				41	10/15/2053	1.F FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					590,436	590,436	585,327	588,928		1,508		1,508		590,436				10,809	XXX	XXX
..04206R-A@-3	ARM MASTER TRUST LLC - SERIES 2020-1 - A	03/27/2026	American Equity Investment Life Insurance Company		5,950,000	5,950,000	5,950,000	5,950,000						5,950,000				52,726	06/30/2028	1.F PL
..04206R-A@-3	Class A - Asset Backed Facility - Schedu	03/27/2026	American Equity Investment Life Insurance Company		17,850,000	17,850,000	17,850,000	17,849,613		387		387		17,850,000				172,205	06/30/2028	1.F PL
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					23,800,000	23,800,000	23,800,000	23,799,613		387		387		23,800,000				224,931	XXX	XXX
..41363*-AD-7	Class D Loan-Harrell 2023-1, LLC - ABS	01/23/2026	Direct		858,033	858,033	859,911	853,858		4,175		4,175		858,033				16,112	01/15/2038	2.B PL
..46523#-AA-5	Class A Loan-Isserlis 2023-1, LLC - ABS	01/23/2026	Direct		589,401	589,401	589,653	587,582		1,819		1,819		589,401				8,103	01/15/2038	1.A PL
..46523#-AB-3	Class B Loan-Isserlis 2023-1, LLC - ABS	01/23/2026	Direct		150,667	150,667	150,830	150,330		338		338		150,667				2,141	01/15/2038	1.C PL
..46523#-AC-1	Class C Loan-Isserlis 2023-1, LLC - ABS	01/23/2026	Direct		72,323	72,323	72,721	72,086		237		237		72,323				1,181	01/15/2038	1.F PL
..46523#-AD-9	Class D Loan-Isserlis 2023-1, LLC - ABS	01/23/2026	Direct		891,448	891,448	893,511	887,093		4,355		4,355		891,448				16,744	01/15/2038	2.B PL
..46523#-AE-7	Class E Loan-Isserlis 2023-1, LLC - ABS	01/23/2026	Direct		84,589	84,589	85,417	84,237		352		352		84,589				2,339	01/15/2038	3.B PL
..46523#-AF-4	Class F Loan-Isserlis 2023-1, LLC - ABS	01/23/2026	Direct		51,138	51,138	51,567	51,139						51,138				1,784	01/15/2038	4.B PL
..47931*-AA-3	Class A Loan-Johnston 2023-1, LLC - ABS	01/23/2026	Direct		570,430	570,430	570,746	568,248		2,181		2,181		570,430				7,833	01/15/2038	1.A PL
..47931*-AB-1	Class B Loan-Johnston 2023-1, LLC - ABS	01/23/2026	Direct		143,053	143,053	143,180	142,679		375		375		143,053				2,030	01/15/2038	1.C PL
..47931*-AC-9	Class C Loan-Johnston 2023-1, LLC - ABS	01/23/2026	Direct		69,181	69,181	69,511	68,915		266		266		69,181				1,128	01/15/2038	1.F PL
..47931*-AD-7	Class D Loan-Johnston 2023-1, LLC - ABS	01/23/2026	Direct		836,074	836,074	837,939	831,456		4,618		4,618		836,074				15,675	01/15/2038	2.B PL
..47931*-AE-5	Class E Loan-Johnston 2023-1, LLC - ABS	01/23/2026	Direct		80,454	80,454	81,266	80,056		398		398		80,454				2,222	01/15/2038	3.B PL
..47931*-AF-2	Class F Loan-Johnston 2023-1, LLC - ABS	01/23/2026	Direct		48,732	48,732	49,121	48,732						48,732				1,698	01/15/2038	4.B PL
..G1739*-AA-7	Class A Loan-Bylsma 2022-1, Ltd. - ABS	01/23/2026	Direct		950,617	950,617	950,617	950,477		140		140		950,617				13,337	10/15/2035	1.A PL
..G1739*-AB-5	Class B Loan-Bylsma 2022-1, Ltd. - ABS	01/23/2026	Direct		297,218	297,218	297,218	297,218						297,218				4,261	10/15/2035	1.C PL
..G1739*-AC-3	Class C Loan-Bylsma 2022-1, Ltd. - ABS	01/23/2026	Direct		124,536	124,536	124,536	124,535		1		1		124,536				1,995	10/15/2035	1.F PL
..G1739*-AD-1	Class D Loan-Bylsma 2022-1, Ltd. - ABS	01/23/2026	Direct		1,831,023	1,831,023	1,831,023	1,829,088		1,935		1,935		1,831,023				31,678	10/15/2035	2.B PL
..G1739*-AE-9	Class E Loan-Bylsma 2022-1, Ltd. - ABS	01/23/2026	Direct		13,546	13,546	13,546	13,546						13,546				318	10/15/2035	3.B PL
..G1739*-AF-6	Class F Loan-Bylsma 2022-1, Ltd. - ABS	01/23/2026	Direct		9,147	9,147	9,147	9,115		32		32		9,147				313	10/15/2035	4.B PL
..G1928*-AA-8	Class A Loan-Casals 2022-1, Ltd. - ABS	01/23/2026	Direct		9,909,239	9,909,239	9,909,239	9,909,239						9,909,239				139,022	10/15/2035	1.A PL
..G1928*-AB-6	Class B Loan-Casals 2022-1, Ltd. - ABS	01/23/2026	Direct		3,189,324	3,189,324	3,189,324	3,188,820		504		504		3,189,324				45,723	10/15/2035	1.C PL
..G1928*-AC-4	Class C Loan-Casals 2022-1, Ltd. - ABS	01/23/2026	Direct		1,329,731	1,329,731	1,329,731	1,329,731						1,329,731				21,306	10/15/2035	1.F PL
..G1928*-AD-2	Class D Loan-Casals 2022-1, Ltd. - ABS	01/23/2026	Direct		2,534,632	2,534,632	2,534,632	2,531,960		2,673		2,673		2,534,632				43,851	10/15/2035	2.B PL
..G1928*-AE-0	Class E Loan-Casals 2022-1, Ltd. - ABS	01/23/2026	Direct		161,835	161,835	161,835	161,835						161,835				3,805	10/15/2035	3.B PL
..G1928*-AF-7	Class F Loan-Casals 2022-1, Ltd. - ABS	01/23/2026	Direct		124,071	124,071	124,071	124,071						124,071				4,246	10/15/2035	4.B PL
..G2881*-AA-1	Class A Loan-Dupre 2022-1 Ltd - ABS	01/23/2026	Direct		5,127,592	5,127,592	5,127,592	5,125,756		1,836		1,836		5,127,592				71,937	10/15/2035	1.A PL
..G2881*-AB-9	Class B Loan-Dupre 2022-1 Ltd - ABS	01/23/2026	Direct		1,608,343	1,608,343	1,608,343	1,608,343						1,608,343				23,057	10/15/2035	1.C PL
..G2881*-AC-7	Class C Loan-Dupre 2022-1 Ltd - ABS	01/23/2026	Direct		656,712	656,712	656,712	656,708		5		5		656,712				10,522	10/15/2035	1.F PL
..G2881*-AD-5	Class D Loan-Dupre 2022-1 Ltd - ABS	01/23/2026	Direct		3,094,285	3,094,285	3,094,285	3,094,285						3,094,285				53,533	10/15/2035	2.B PL
..G2881*-AE-3	Class E Loan-Dupre 2022-1 Ltd - ABS	01/23/2026	Direct		583,841	583,841	583,841	583,841						583,841				13,726	10/15/2035	3.B PL
..G2881*-AF-0	Class F Loan-Dupre 2022-1 Ltd - ABS	01/23/2026	Direct		63,852	63,852	63,852	63,849		3		3		63,852				2,185	10/15/2035	4.B PL
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					36,055,067	36,055,067	36,064,917	36,028,825		26,242		26,242		36,055,067				563,806	XXX	XXX
..46619R-AA-4	HENDR 2015-2 A - ABS	03/15/2026	Paydown		54,097	54,097	62,380	60,929		(6,832)		(6,832)		54,097				321	03/15/2058	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					54,097	54,097	62,380	60,929		(6,832)		(6,832)		54,097				321	XXX	XXX
..00265*-AA-8	Term Loan-ASF Armada, L.P.	03/31/2026	Direct		1,710,939	1,710,939	1,710,939	1,710,939						1,710,939				8,389	06/25/2029	1.G PL
..00265*-AA-8	Term Loan-ASF Armada, L.P.	03/31/2026	Direct		503,217	503,217	503,217	503,217						503,217				2,467	06/25/2029	1.G PL
..1248E#-AA-3	Loan-CCO II Shore Holdco LLC	03/12/2026	Direct		1,655,994	1,655,994	1,650,893	1,655,742		252		252		1,655,994				759	03/30/2035	1.G PL
..1248E#-AA-3	Loan-CCO II Shore Holdco LLC	03/12/2026	Direct		2,701,885	2,701,885	2,693,563	2,701,442		443		443		2,701,885				1,238	03/30/2035	1.G PL
..1248E#-AA-3	Loan-CCO II Shore Holdco LLC	03/12/2026	Direct		1,725,720	1,725,720	1,720,405	1,725,437		283		283		1,725,720				791	03/30/2035	1.G PL
..1248E#-AA-3	Loan-CCO II Shore Holdco LLC	03/12/2026	Direct		871,576	871,576	871,576	871,576						871,576				400	03/30/2035	1.G PL
..74176*-AB-9	Class B Loan-Primary Wave F1 2022-1, LLC	03/16/2026	Direct		149,447	194,400	135,996	148,156		4,447		4,447		152,604		(3,157)	(3,157)	3,495	10/03/2032	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74176*-AC-7	Class C Loan-Primary Wave F1 2022-1, LLC	03/16/2026	Direct		1,750,196	3,000,369	1,646,631	1,930,031		75,162		75,162		2,005,193		(254,997)	(254,997)	55,207	10/03/2032	3.B PL
..G6772#-AA-0	GOJI NAV Term Loan-Orchard Funding Limit	02/12/2026	Direct		2,497,759	2,497,969	2,241,108	2,471,302		149		149	(216,121)	2,255,330	242,429		242,429	24,983	05/31/2027	1.G PL
..05601@-AA-8	BSP SOF II STRUCTURED NT	02/13/2026	DIRECT		39,425	39,425	39,425	39,425						39,425				676	01/31/2028	2.B PL
..23248Q-AA-4	SOUNDPOINT SR NOTE	03/30/2026	VARIOUS		5,452,108	5,452,108	5,452,108	5,452,108						5,452,108				(53,589)	08/06/2026	1.F PL
..67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER	03/04/2026	DIRECT		242,453	242,453	242,453	242,453						242,453					10/09/2030	1.G PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					19,300,718	20,596,056	18,908,315	19,451,829		80,736		80,736	(216,121)	19,316,444	242,429	(258,154)	(15,726)	44,817	XXX	XXX
..50204*-AA-7	Class A Note-LCM G Issuer, LP - ABS	02/27/2026	Direct		1,271,673	1,271,673	1,246,394	1,271,013					(24,854)	1,246,158	25,515		25,515	17,763	11/30/2044	1.G PL
..50204*-AB-5	Class B Note-LCM G Issuer, LP - ABS	02/27/2026	Direct		110,179	110,179	107,989	110,122					(2,153)	107,969	2,210		2,210	1,730	11/30/2044	2.A PL
..50204*-AC-3	Class C Note-LCM G Issuer, LP - ABS	02/27/2026	Direct		158,474	158,474	155,324	158,391					(3,097)	155,294	3,179		3,179	2,938	11/30/2044	3.A PL
..50204*-AD-1	GBP Note - Class D-LCM G Issuer, LP - AB	02/27/2026	Direct		89,794	89,794	88,009	89,747					(1,755)	87,992	1,802		1,802	2,442	11/30/2044	4.A PL
..50204@-AA-5	Class A Notes-LCM E Issuer LP - ABS	02/27/2026	Direct		859,221	858,057	839,873	854,347					(14,474)	839,873	19,348		19,348	10,621	12/16/2044	1.G PL
..50204@-AB-3	Class B Notes-LCM E Issuer LP - ABS	02/27/2026	Direct		49,301	49,234	48,191	49,021					(831)	48,191	1,110		1,110	762	12/16/2044	2.A PL
..50204@-AC-1	Class C Note-LCM E Issuer LP - ABS	02/27/2026	Direct		119,174	119,012	116,490	118,498					(2,008)	116,490	2,684		2,684	2,578	12/16/2044	3.A PL
..50204@-AD-9	Class D Note-LCM E Issuer LP - ABS	02/27/2026	Direct		52,493	52,422	51,311	52,195					(884)	51,311	1,182		1,182	1,525	12/16/2044	4.A PL
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					2,710,308	2,708,845	2,653,581	2,703,335					(50,056)	2,653,279	57,029		57,029	40,358	XXX	XXX
..05650*-AA-0	Advance-BAM Freedom SPV 1 L.P. - ABS	01/30/2026	Maturity @ 100.00		45,430,930	45,430,930	45,430,930	45,430,930						45,430,930				1,770,368	01/30/2026	1.F IF
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					45,430,930	45,430,930	45,430,930	45,430,930						45,430,930				1,770,368	XXX	XXX
..19260M-AA-4	COIN 2017-1 A2 - ABS	02/09/2026	Paydown		22,531,875	22,531,875	23,284,134	23,217,922		(686,047)		(686,047)		22,531,875				4,392,818	04/25/2047	2.C FE
..83546D-AJ-7	SONIC 2020-1 A22 - ABS	03/20/2026	Paydown		25,000	25,000	27,367	26,234		(1,234)		(1,234)		25,000				181	01/20/2050	2.B FE
..83546D-AN-8	SONIC 2021-1 A21 - ABS	03/20/2026	Paydown		12,500	12,500	12,580	12,532		(32)		(32)		12,500				46	08/21/2051	2.B FE
..83546D-AQ-1	SONIC 2021-1 A22 - ABS	03/20/2026	Paydown		5,000	5,000	5,000	5,000						5,000				22	08/21/2051	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					22,574,375	22,574,375	23,329,081	23,261,688		(687,313)		(687,313)		22,574,375				4,393,066	XXX	XXX
..12563L-AN-7	CLIF 2020-1 A - ABS	03/18/2026	Paydown		219,025	219,025	221,215	220,175		(1,150)		(1,150)		219,025				753	09/18/2045	1.F FE
..12807C-AA-1	CAI 2020-1 A - ABS	03/25/2026	Paydown		153,125	153,125	155,891	154,214		(1,089)		(1,089)		153,125				567	09/25/2045	1.F FE
..36166V-AE-5	GCI CREDIT SUISSE A - ABS	03/18/2026	Paydown		110,330	110,330	111,239	112,708		(2,378)		(2,378)		110,330				419	06/18/2046	1.F FE
..37959P-AA-5	SEACO 201 A - ABS	03/17/2026	Paydown		791,749	791,749	804,348	810,026		(18,277)		(18,277)		791,749				2,831	10/17/2040	1.F FE
..37959P-AG-2	SEACO 2021-2 A - ABS	03/17/2026	Paydown		270,938	270,938	272,970	273,638		(2,700)		(2,700)		270,938				879	08/19/2041	1.F FE
..45783N-AA-5	INSTR 2021-1 A - ABS	03/15/2026	Paydown		75,128	75,128	76,155	75,430		(301)		(301)		75,128				290	02/16/2054	1.F FE
..62946A-AB-0	NPRL 2016-1 A2 - ABS	02/20/2026	Paydown		319,166	319,166	340,485	320,129		(963)		(963)		319,166				1,446	04/20/2046	2.A FE
..62946A-AD-6	NPRL 2017-1 A2 - ABS	01/20/2026	Paydown		11,961	11,961	12,103	11,991		(30)		(30)		11,961				42	10/21/2047	2.A FE
..62947A-AF-0	NPRL 2021-1 A1 - ABS	01/19/2026	Paydown		42,892	42,892	43,536	42,986		(93)		(93)		42,892				80	03/20/2051	1.F FE
..872480-AF-5	TIF 2021-1 B - ABS	03/20/2026	Paydown		39,312	39,312	39,708	39,549		(237)		(237)		39,312				166	02/20/2046	2.A FE
..88315L-AE-8	TMCL 2020-1 A - ABS	03/20/2026	Paydown		187,015	187,015	190,405	188,763		(1,748)		(1,748)		187,015				865	08/21/2045	1.F FE
..88315L-AG-3	TMCL 2020-2 A - ABS	03/20/2026	Paydown		253,860	253,860	257,509	255,938		(2,078)		(2,078)		253,860				896	09/20/2045	1.F FE
..88315L-AS-7	TMCL 2021-3 A - ABS	03/20/2026	Paydown		160,000	160,000	159,972	159,768		232		232		160,000				453	08/20/2046	1.F FE
..89656G-AA-2	TRL 211 A - ABS	03/19/2026	Paydown		97,666	97,666	98,503	98,010		(344)		(344)		97,666				368	07/19/2051	1.C FE
..89683L-AA-8	TRP 212 A - RMBS	03/17/2026	Paydown		259,806	259,806	261,413	260,258		(453)		(453)		259,806				937	06/20/2051	1.F FE
..90352W-AD-6	STEAM 2021-1 A - ABS	03/28/2026	Paydown		113,015	113,015	113,812	113,630		(615)		(615)		113,015				354	02/28/2051	1.F FE
..90354P-AA-5	STEAM 2021-3 A - ABS	03/28/2026	Paydown		77,633	77,633	78,173	77,772		(139)		(139)		77,633				286	06/28/2051	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					3,182,623	3,182,623	3,237,438	3,214,985		(32,362)		(32,362)		3,182,623				11,631	XXX	XXX
..55026C-AB-3	BREN 2022-1 B - ABS	01/30/2026	Paydown		277,439	277,439	264,239	264,563		12,875		12,875		277,439				4,099	07/31/2062	2.C FE
..55026N-AB-9	BREN 2024 B - ABS	01/30/2026	Paydown		55,511	55,511	53,876	53,821		1,691		1,691		55,511				966	01/30/2065	2.C FE
..69440#-AC-3	Class C Loan-PW Publishing Partners, LLC	03/16/2026	Direct		14,894,872	15,483,063	11,957,578	12,004,600		3,298		3,298		12,007,897		2,886,974	2,886,974	357,474	03/17/2064	3.B PL
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					15,227,822	15,816,013	12,275,693	12,322,984		17,864		17,864		12,340,847		2,886,974	2,886,974	362,539	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					133,433,137	135,922,201	132,994,101	131,419,815		(636,879)		(636,879)	(216,121)	130,566,815	242,429	2,623,893	2,866,322	6,821,015	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
1899999999. Total - asset-backed securities (affiliated)					38,765,375	38,763,912	38,718,498	38,732,160		26,242		26,242	(50,056)	38,708,346	57,029		57,029	604,164	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					172,198,512	174,686,113	171,712,600	170,151,976		(610,637)		(610,637)	(266,177)	169,275,161	299,458	2,623,893	2,923,351	7,425,179	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					172,198,512	174,686,113	171,712,600	170,151,976		(610,637)		(610,637)	(266,177)	169,275,161	299,458	2,623,893	2,923,351	7,425,179	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,024,885,680	1,030,374,133	1,014,295,418	1,016,298,431		158,982		158,982	(266,177)	1,016,191,240	299,458	8,394,981	8,694,439	26,381,931	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
000000-00-0	FEDERAL HOME LOAN BANKS	03/23/2026	Direct	11,122.000	1,112,200		1,112,200	1,112,200						1,112,200						
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					1,112,200	XXX	1,112,200	1,112,200						1,112,200					XXX	XXX
000000-00-0	Supplemental Funds	03/31/2026	Multiple	24,411.000	2,441,089															
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					2,441,089	XXX													XXX	XXX
..C0557*-10-4	BFPL Toronto Property Holdings Inc.	03/31/2026	Return of Capital	0.000	241,294		241,294	241,294						241,294						
..C0558*-10-3	BFPL Calgary Property Holdings Inc.	03/31/2026	Return of Capital	0.000	478,843		478,843	478,843						478,843						
..C0797#-10-0	Bay Adelaide Property Holdings Inc.	03/31/2026	Return of Capital	0.000	206,988		206,988	206,988						206,988						
..C0797@-10-2	BAY ADELAIDE NORTH PROPERTY HOLDINGS INC	03/31/2026	Return of Capital	0.000	4,051,072		4,051,072	4,051,072						4,051,072						
..G5493#-10-2	Lilia Property Holdings Limited	03/01/2026	Adjustment	0.000	3,006,988		3,006,988	3,006,988						3,006,988						
..PPG2L0-U4-3	BFPL Calgary Property Holdings Inc.	03/31/2026	Return of Capital	0.000	327,136		327,136	327,136						327,136						
..PPG2L0-U5-0	BFPL Toronto Property Holdings Inc.	03/31/2026	Return of Capital	0.000	172,721		172,721	172,721						172,721						
..PPG8H-R2-8	Bay Adelaide Property Holdings Inc.	03/31/2026	Return of Capital	0.000	29,785		29,785	29,785						29,785						
..PPG8H-R3-6	Lilia Property Holdings Limited	03/01/2026	Adjustment	0.000	6,091,115		6,091,115	6,091,115						6,091,115						
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					14,605,941	XXX	14,605,941	14,605,941						14,605,941					XXX	XXX
5989999997. Total - common stocks - Part 4					18,159,230	XXX	15,718,141	15,718,141						15,718,141					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					18,159,230	XXX	15,718,141	15,718,141						15,718,141					XXX	XXX
5999999999. Total - preferred and common stocks					18,159,230	XXX	15,718,141	15,718,141						15,718,141					XXX	XXX
6009999999 - Totals					1,043,044,910	XXX	1,030,013,560	1,032,016,573		158,982		158,982	(266,177)	1,031,909,382	299,458	8,394,981	8,694,439	26,381,931	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
S&P 500 INDEX ASIAN_10YR 853SPZ240	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/15/2016	04/15/2026	1,202	2,500,000	2080.73	299,500			2,208,264		2,208,264	13,950						0001
S&P 500 INDEX ASIAN_10YR 853SPZ695	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/16/2016	08/14/2026	1,148	2,500,000	2178.15	305,000			2,134,028		2,134,028	(1,864)						0001
S&P 500 INDEX ASIAN_10YR 853SPZ925	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/24/2016	10/23/2026	1,162	2,500,000	2151.33	293,750			2,259,804		2,259,804	(10,341)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPD983	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/01/2025	04/01/2026	129	2,500,000	20526.8	76,750			140,222		140,222	6,324						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPD984	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2025	04/01/2026	5,681	32,000,000	5924.86	976,000			1,657,265		1,657,265	78,128						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPD985	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2025	04/01/2026	888	5,000,000	6231.3	281,000			530,884		530,884	33,577						0001
S&P 500 INDEX CALL_1YR 853SPD986	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/01/2025	04/01/2026	444	2,500,000	5633.07	220,000			397,455		397,455	(169,417)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD989	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/01/2025	04/01/2026	8,184	3,200,000	391	70,720			175,878		175,878	(43,746)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPD990	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	2,599	770,000	296.32	24,563			9,333		9,333	(17,338)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPD995	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/03/2025	04/02/2026	1,130	6,100,000	5781.29	245,952			434,798		434,798	15,984						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPD997	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	3,146	920,000	292.47	28,428			23,423		23,423	(18,778)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE001	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2025	04/08/2026	269	4,600,001	18134.62	153,180			280,637		280,637	6,892						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE002	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2025	04/08/2026	8,991	44,800,000	5211.48	1,184,064			2,053,799		2,053,799	46,227						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE003	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2025	04/08/2026	14,036	5,300,000	377.59	113,420			489,919		489,919	(74,630)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE004	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1,877	540,000	287.65	17,226			23,082		23,082	(10,317)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE009	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2025	04/10/2026	664	3,500,000	5756.93	176,750			323,420		323,420	10,886						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE010	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2025	04/10/2026	6,542	2,500,000	382.13	54,000			198,691		198,691	(34,754)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE011	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/10/2025	04/10/2026	1,622	470,000	289.73	14,993			16,594		16,594	(9,225)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE013	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/15/2025	04/15/2026	196	3,700,001	20398.79	164,650			305,028		305,028	11,632						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE014	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/15/2025	04/15/2026	2,353	12,700,000	5703.7	415,925			715,412		715,412	22,896						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&PMARC5%EXCESSRETURN CALL_1YR 853SPE015	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2026	10,139	3,900,000	384.67	84,240			282,269		282,269	(53,800)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE016	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	5,239	1,520,000	290.15	48,488			51,590		51,590	(30,120)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE021	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2025	04/17/2026	137	2,500,000	19727.87	104,900			199,485		199,485	6,624						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE022	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2025	04/17/2026	9,219	48,700,000	5548.42	1,407,430			2,425,824		2,425,824	63,924						0001
S&P 500 INDEX CALL_1YR 853SPE023	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/17/2025	04/17/2026	473	2,500,000	5282.7	255,250			595,039		595,039	(175,726)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE025	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	20,227	7,800,000	385.62	168,480			544,030		544,030	(107,308)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE026	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	3,729	1,080,000	289.63	34,452			38,704		38,704	(21,257)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE028	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	2,593	1,000,000	385.62	21,600			69,747		69,747	(13,757)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE030	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/22/2025	04/22/2026	137	2,500,001	19515.55	90,175			167,329		167,329	5,098						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE031	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/22/2025	04/22/2026	3,480	18,400,000	5647.86	691,656			1,233,151		1,233,151	31,562						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE032	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2026	13,192	5,100,000	386.59	111,180			342,164		342,164	(69,940)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE033	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/22/2025	04/22/2026	1,968	570,000	289.64	17,613			20,502		20,502	(11,232)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE037	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	456	2,500,000	5676.74	51,950			85,583		85,583	2,389						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE038	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/24/2025	04/24/2026	7,676	42,100,000	5733.23	1,106,809			1,861,764		1,861,764	50,909						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE039	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2025	04/24/2026	13,421	5,200,000	387.46	111,800			336,491		336,491	(71,164)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE040	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	2,615	760,000	290.64	24,244			24,774		24,774	(15,170)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE051	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2025	05/01/2026	131	2,599,999	21264.78	102,180			183,019		183,019	3,501						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE052	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/01/2025	05/01/2026	7,262	40,700,000	5867.53	1,137,565			1,821,328		1,821,328	27,385						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE053	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/01/2025	05/01/2026	11,880	4,600,000	387.22	99,820			300,846		300,846	(62,909)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE054	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/01/2025	05/01/2026	3,091	900,000	291.14	28,710			28,177		28,177	(17,989)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE046	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2025	04/29/2026	128	2,500,000	20944.37	95,750			171,032		171,032	4,149						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 CALLSPREAD_1YR 853SPE047	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/29/2025	04/29/2026	1,834	10,200,000	5890.59	349,860			578,339		578,339	10,183						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE048	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2026	13,108	5,100,000	389.08	110,670			307,598		307,598	(69,581)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE049	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	1,306	380,000	290.87	12,122			12,192		12,192	(7,585)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE059	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2025	05/06/2026	2,283	12,800,000	5948.93	453,760			729,903		729,903	3,264						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE060	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2025	05/06/2026	14,383	5,600,000	389.36	120,960			333,705		333,705	(76,339)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE061	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	05/06/2025	05/06/2026	6,419	1,870,000	291.34	57,783			57,924		57,924	(37,261)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE062	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/06/2025	05/06/2026	446	2,500,000	6163.12	134,500			225,210		225,210	(2,527)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE065	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2025	05/08/2026	125	2,500,000	21315.53	84,650			144,203		144,203	1,363						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE066	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2025	05/08/2026	7,080	40,100,000	5914.29	1,058,640			1,648,937		1,648,937	2,561						0001
S&P 500 INDEX CALL_1YR 853SPE067	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2026	441	2,500,000	5663.94	239,275			400,212		400,212	(165,041)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE068	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2025	05/08/2026	6,456	2,500,000	387.22	54,000			163,587		163,587	(34,158)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE069	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	857	250,000	291.71	7,975			7,483		7,483	(4,984)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE073	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	900	5,300,000	6429.88	269,770			396,028		396,028	(32,371)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE074	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2025	05/13/2026	10,345	4,000,000	386.67	86,400			267,871		267,871	(54,669)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE075	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	2,418	710,000	293.69	22,649			17,310		17,310	(14,163)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE077	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/15/2025	05/15/2026	117	2,499,999	23181.37	114,175			173,178		173,178	(12,547)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE078	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/15/2025	05/15/2026	3,194	18,900,000	6215.73	578,340			805,443		805,443	(44,653)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE079	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/15/2025	05/15/2026	10,592	4,100,000	387.09	88,560			269,880		269,880	(55,987)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE080	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	6,808	2,000,000	293.76	63,800			48,723		48,723	(39,745)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE082	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2026	239	5,100,000	22741.29	183,549			267,693		267,693	(16,658)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE083	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/20/2025	05/20/2026	6,902	41,000,000	6245.8	1,278,790			1,744,655		1,744,655	(117,622)						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&PMARC5%EXCESSRETURN CALL_1YR 853SPE084 ...	Fixed Annuity Hedge .	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 05/20/2025	. 05/20/2026	22,165	 8,600,000	388	 186,620	.....	.....	544,910	.....	544,910	..... (117,259)	.....	.....	.....	.....	.....	0001 .....
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE085 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	. 05/20/2025	. 05/20/2026	6,838	 2,010,000	..... 293.93	64,119	.....	.....	48,911	.....	48,911	.....(39,562)	.....	.....	.....	.....	.....	0001 .....
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE090	Fixed Annuity Hedge .	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 05/22/2025	. 05/22/2026	 118	2,499,999	.....22548.12	93,850	.....	.....	141,539	.....	141,539	.....(6,987)	.....	.....	.....	.....	.....	0001 .....
S&P 500 INDEX CALLSPREAD_1YR 853SPE091	Fixed Annuity Hedge .	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 05/22/2025	. 05/22/2026	 633	 3,700,000	.....6182.01	129,426	.....	.....	183,301	.....	183,301	.....(9,134)	.....	.....	.....	.....	.....	0001 .....
S&P 500 INDEX CALL_1YR 853SPE092	Fixed Annuity Hedge .	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	. 05/22/2025	. 05/22/2026	 428	 2,500,000	.....5842.01	229,750	.....	.....	326,219	.....	326,219	..... (156,631)	.....	.....	.....	.....	.....	0001 .....
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE093 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	. 05/22/2025	. 05/22/2026	1,465	 430,000	..... 293.47	13,717	.....	.....	11,088	.....	11,088	.....(8,436)	.....	.....	.....	.....	.....	0001 .....
S&P 500 INDEX CALLSPREAD_1YR 853SPE095	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	. 05/27/2025	. 05/27/2026	422	 2,500,000	.....6128.79	55,300	.....	.....	73,713	.....	73,713	.....(4,137)	.....	.....	.....	.....	.....	0001 .....
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE096	Fixed Annuity Hedge .	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	. 05/27/2025	. 05/27/2026	 149	3,199,999	.....22725.59	109,440	.....	.....	158,094	.....	158,094	.....(10,799)	.....	.....	.....	.....	.....	0001 .....
S&P 500 INDEX CALLSPREAD_1YR 853SPE097	Fixed Annuity Hedge .	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	. 05/27/2025	. 05/27/2026	8,714	 51,600,000	.....6205.18	1,517,040	.....	.....	2,050,763	.....	2,050,763	..... (134,439)	.....	.....	.....	.....	.....	0001 .....
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE098 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	. 05/27/2025	. 05/27/2026	19,039	 7,400,000	..... 388.68	 160,580	.....	.....	455,473	.....	455,473	..... (100,818)	.....	.....	.....	.....	.....	0001 .....
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE099 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	. 05/27/2025	. 05/27/2026	 987	 290,000	..... 293.76	 9,251	.....	.....	 7,369	.....	 7,369	.....(5,636)	.....	.....	.....	.....	.....	0001 .....
S&P 500 INDEX CALLSPREAD_1YR 853SPE103	Fixed Annuity Hedge .	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	. 05/29/2025	. 05/29/2026	423	 2,500,000	.....6420.62	122,750	.....	.....	 170,013	.....	 170,013	..... (16,037)	.....	.....	.....	.....	.....	0001 .....
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE104 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	. 05/29/2025	. 05/29/2026	 988	 290,000	..... 293.51	 9,251	.....	.....	 7,617	.....	 7,617	.....(5,620)	.....	.....	.....	.....	.....	0001 .....
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE107	Fixed Annuity Hedge .	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 06/03/2025	. 06/03/2026	 180	 3,900,001	.....23174.63	152,568	.....	.....	208,955	.....	208,955	.....(19,944)	.....	.....	.....	.....	.....	0001 .....
S&P 500 INDEX CALLSPREAD_1YR 853SPE108	Fixed Annuity Hedge .	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	. 06/03/2025	. 06/03/2026	7,604	 45,400,000	.....6272.47	1,407,400	.....	.....	1,846,567	.....	1,846,567	..... (155,495)	.....	.....	.....	.....	.....	0001 .....
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE109 ...	Fixed Annuity Hedge .	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 06/03/2025	. 06/03/2026	19,507	 7,600,000	..... 389.61	164,920	.....	.....	449,004	.....	449,004	..... (103,520)	.....	.....	.....	.....	.....	0001 .....
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE110 ..	Fixed Annuity Hedge .	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	. 06/03/2025	. 06/03/2026	4,930	 1,450,000	..... 294.11	 44,805	.....	.....	 36,348	.....	 36,348	.....(27,798)	.....	.....	.....	.....	.....	0001 .....
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE112 ...	Fixed Annuity Hedge .	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 06/03/2025	. 06/03/2026	2,567	 1,000,000	..... 389.61	21,700	.....	.....	 59,079	.....	 59,079	.....(13,621)	.....	.....	.....	.....	.....	0001 .....
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE116	Fixed Annuity Hedge .	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	. 06/05/2025	. 06/05/2026	 116	 2,500,000	.....23441.45	 117,500	.....	.....	 166,311	.....	 166,311	..... (17,091)	.....	.....	.....	.....	.....	0001 .....
S&P 500 INDEX CALLSPREAD_1YR 853SPE117	Fixed Annuity Hedge .	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	. 06/05/2025	. 06/05/2026	 421	 2,500,000	.....6464.33	124,750	.....	.....	170,729	.....	170,729	..... (18,318)	.....	.....	.....	.....	.....	0001 .....
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE118 ..	Fixed Annuity Hedge .	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	. 06/05/2025	. 06/05/2026	6,411	 2,500,000	..... 389.96	 54,250	.....	.....	145,380	.....	145,380	.....(34,056)	.....	.....	.....	.....	.....	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)
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE119	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1,157	340,000	293.96	10,846			8,715		8,715	(6,500)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE121	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2025	06/10/2026	114	2,500,001	23633.64	107,175			139,687		139,687	(17,838)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE122	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2025	06/10/2026	7,154	43,200,000	6348	1,354,320			1,714,972		1,714,972	(179,186)						0001
S&P 500 INDEX CALL_1YR 853SPE123	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/10/2025	06/10/2026	530	3,200,000	6038.81	280,000			330,417		330,417	(184,412)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE124	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2025	06/10/2026	9,764	3,800,000	389.19	81,320			228,984		228,984	(51,749)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE126	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	2,678	789,992	294.99	24,411			18,490		18,490	(14,874)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE129	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/12/2025	06/12/2026	480	2,900,000	6568.78	142,535			183,363		183,363	(25,635)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE130	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/12/2025	06/12/2026	6,382	2,500,000	391.73	54,000			133,725		133,725	(34,114)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE131	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/12/2025	06/12/2026	5,324	1,569,981	294.88	48,513			37,443		37,443	(29,480)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE135	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/17/2025	06/17/2026	281	6,099,999	23113.44	221,918			296,367		296,367	(30,187)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE136	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	9,293	55,600,000	6283.65	1,728,048			2,209,410		2,209,410	(203,497)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE137	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	25,840	10,100,000	390.86	217,150			564,022		564,022	(137,651)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE138	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1,867	549,997	294.57	16,995			13,776		13,776	(10,263)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE151	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2025	06/23/2026	2,987	18,000,000	6317.39	540,360			676,880		676,880	(68,216)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE152	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/23/2025	06/23/2026	8,414	3,300,000	392.19	71,280			172,923		172,923	(45,023)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE153	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	714	210,002	294.14	6,489			5,593		5,593	(3,892)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE142	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/20/2025	06/18/2026	116	2,500,000	23475.45	115,550			158,430		158,430	(17,884)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE143	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/20/2025	06/18/2026	469	2,800,000	6490.03	140,112			185,033		185,033	(21,808)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE144	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/20/2025	06/18/2026	8,448	3,300,000	390.63	71,280			186,257		186,257	(45,039)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE145	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	2,959	869,991	293.99	26,883			23,138		23,138	(16,281)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE158	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2025	06/24/2026	410	2,500,000	6305.41	55,800			67,122		67,122	(7,155)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	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 CALLSPREAD_1YR 853SPE159	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	113	2,500,000	23779.36	100,250			125,085		125,085	(17,938)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE160	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	5,318	32,400,000	6375.47	940,248			1,138,413		1,138,413	(130,733)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE161	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	6,374	2,500,000	392.19	54,250			131,031		131,031	(34,105)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE162	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1,153	340,000	294.91	10,506			8,426		8,426	(6,253)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE167	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/25/2025	06/25/2026	410	2,500,000	6639.85	126,750			158,275		158,275	(24,450)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE168	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	06/25/2025	06/25/2026	711	209,997	295.16	6,489			5,091		5,091	(3,847)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE172	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	06/26/2025	06/26/2026	111	2,500,000	24523.66	123,250			147,979		147,979	(28,660)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE173	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	06/26/2025	06/26/2026	407	2,500,000	6717.66	130,250			158,844		158,844	(28,369)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE174	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	06/26/2025	06/26/2026	710	209,999	295.73	6,489			4,826		4,826	(3,818)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE175	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/27/2025	06/26/2026	6,371	2,500,000	392.43	54,250			129,523		129,523	(34,113)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE176	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1,926	569,991	295.95	17,613			12,805		12,805	(10,337)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE147	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	151	930,091	1	68,169			8,569		8,569	(72,262)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE148	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	06/20/2025	06/18/2026	3,898	1,360,000	1	59,024			4,685		4,685	(76,764)						0001
S&P 500 INDEX SMARTSTART 853SPE149	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	47	280,000	1	22,848			23,384		23,384	(3,285)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE150	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	21GI19DL770XOHC3ZE78	06/20/2025	06/18/2026	524	370,000	1	32,301			19,487		19,487	(24,859)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE164	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	35	220,000	1	16,126			1,585		1,585	(15,551)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE165	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	06/24/2025	06/24/2026	907	320,000	1	13,856			644		644	(15,398)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE169	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	06/25/2025	06/25/2026	90	560,000	1	41,048			4,090		4,090	(39,569)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE170	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	06/25/2025	06/25/2026	2,268	800,000	1	34,720			1,642		1,642	(38,492)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE171	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/25/2025	06/25/2026	454	330,000	1	28,941			11,398		11,398	(19,698)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE177	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/30/2025	06/30/2026	2,450	15,200,000	6525.13	480,320			554,521		554,521	(83,273)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE178	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2025	06/30/2026	7,112	2,800,000	393.68	61,040			136,156		136,156	(38,273)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE180	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	06/30/2025	06/30/2026	593	210,000	1	9,114			425		425	(9,819)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE183	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2025	07/01/2026	111	2,500,000	24193.21	104,200			125,733		125,733	(21,680)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE184	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/01/2025	07/01/2026	4,663	28,900,000	6499.85	865,555			1,003,675		1,003,675	(145,067)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE185	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2025	07/01/2026	7,871	3,100,000	393.83	67,580			149,598		149,598	(42,378)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE186	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/01/2025	07/01/2026	4,189	1,239,987	296.01	38,316			28,200		28,200	(22,287)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE195	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2025	07/02/2026	2,539	1,000,000	393.82	21,700			48,299		48,299	(13,668)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE196	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/03/2025	07/02/2026	398	2,500,000	6755.32	110,000			121,203		121,203	(25,410)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE197	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/03/2025	07/02/2026	6,358	2,500,000	393.23	54,250			124,534		124,534	(34,134)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE198	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	336	99,998	297.23	3,090			2,016		2,016	(1,765)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE199	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/03/2025	07/02/2026	398	2,500,000	6901.01	135,000			147,372		147,372	(37,896)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE200	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2025	07/07/2026	110	2,500,000	22685.57	113,750			130,931		130,931	(27,410)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE201	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2025	07/07/2026	1,493	9,300,000	6229.98	276,675			310,031		310,031	(49,798)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE203	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2025	07/08/2026	3,341	20,800,000	6535.55	634,400			725,042		725,042	(109,796)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE204	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2025	07/08/2026	6,900	2,700,000	391.31	58,860			148,179		148,179	(36,747)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE205	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	2,591	770,004	297.24	23,793			15,879		15,879	(13,454)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE210	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/09/2025	07/09/2026	109	2,499,999	24504.32	99,000			110,653		110,653	(22,864)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE211	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	370	109,998	297.57	3,399			2,200		2,200	(1,909)						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 CALLSPREAD_1YR 853SPE217	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	398	2,500,000	6759.66	110,250			121,944		121,944	(24,883)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE218	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	6,363	2,500,000	392.9	54,750			126,947		126,947	(34,076)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE222	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026	1,149	7,200,000	6669.12	274,248			305,483		305,483	(54,475)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE223	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/14/2025	07/14/2026	6,370	2,500,000	392.47	54,900			129,858		129,858	(34,037)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE191	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	229	1,430,000	6237.05	104,962			11,423		11,423	(100,778)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE192	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/02/2025	07/02/2026	5,090	1,800,000	353.62	78,120			3,779		3,779	(84,167)						0001
S&P 500 INDEX SMARTSTART 853SPE193	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	39	240,000	6227.42	12,264			11,426		11,426	(1,992)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE194	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/02/2025	07/02/2026	759	570,000	750.73	49,989			11,895		11,895	(28,583)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE207	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2025	07/08/2026	562	220,000	391.31	7,370			12,251		12,251	(3,212)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE213	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	99	620,000	6261.44	45,446			5,370		5,370	(43,585)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE214	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/09/2025	07/09/2026	2,505	890,000	355.34	38,626			2,105		2,105	(41,617)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE215	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/09/2025	07/09/2026	330	250,000	756.98	21,900			5,484		5,484	(12,457)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE221	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/11/2025	07/10/2026	620	220,000	354.76	9,548			529		529	(10,287)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE224	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	37	230,000	6269.58	16,859			2,101		2,101	(16,141)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE225	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2025	07/15/2026	705	4,400,000	6636.49	165,748			186,994		186,994	(31,305)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE226	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/15/2025	07/15/2026	1,447	430,004	297.11	13,287			9,227		9,227	(7,448)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE228	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/16/2025	07/16/2026	109	2,499,999	24683.34	106,000			116,851		116,851	(25,357)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE229	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/16/2025	07/16/2026	6,290	39,400,000	6569.99	1,193,820			1,320,962		1,320,962	(209,599)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE230	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/16/2025	07/16/2026	6,885	2,700,000	392.14	58,860			142,622		142,622	(36,737)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE231	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/16/2025	07/16/2026	1,615	480,007	297.23	14,832			10,218		10,218	(8,287)						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)
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE232	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/16/2025	07/16/2026	593	210,000	353.88	9,093			517		517	(9,633)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE235	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	397	2,500,000	6752.66	107,375			115,439		115,439	(23,063)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE236	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/17/2025	07/17/2026	369	110,000	297.96	3,399			2,184		2,184	(1,873)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE239	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/18/2025	07/17/2026	108	2,499,999	25069.86	115,000			123,628		123,628	(31,427)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE240	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	508	3,200,000	6830.76	155,136			167,750		167,750	(36,961)						0001
S&P 500 INDEX CALL_1YR 853SPE241	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/18/2025	07/17/2026	397	2,500,000	6296.79	213,500			192,443		192,443	(122,838)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE242	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/18/2025	07/17/2026	7,638	3,000,000	392.78	65,400			153,570		153,570	(40,837)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE243	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	2,250	670,009	297.72	20,703			13,635		13,635	(11,457)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE248	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/21/2025	07/21/2026	396	2,500,000	6837.16	120,250			129,605		129,605	(28,698)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE249	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/21/2025	07/21/2026	6,335	2,500,000	394.61	54,500			116,567		116,567	(34,063)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE250	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	336	100,001	297.63	3,090			2,084		2,084	(1,703)						0001
S&P 500 INDEX SMARTSTART 853SPE238	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	44	280,000	6297.36	17,248			15,653		15,653	(3,026)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE244	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	43	270,000	6280.08	19,791			2,543		2,543	(18,928)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE245	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/18/2025	07/17/2026	734	260,000	354.14	11,284			626		626	(11,795)						0001
S&P 500 INDEX SMARTSTART 853SPE246	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	37	230,000	6296.79	9,729			8,925		8,925	(1,382)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE252	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	46	290,000	6308.45	21,257			2,839		2,839	(20,304)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE253	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	392	300,000	765.61	26,460			7,105		7,105	(14,800)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE254	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1,046	6,600,000	6688.2	240,372			257,781		257,781	(48,061)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE255	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2025	07/22/2026	9,347	3,700,000	395.83	80,660			161,444		161,444	(50,451)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE256	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1,581	470,004	297.32	14,523			10,133		10,133	(8,031)						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 CALLSPREAD_1YR 853SPE261	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/23/2025	07/23/2026	108	2,500,000	24503.51	82,250			86,978		86,978	(18,706)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE262	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1,510	9,600,000	6657.14	280,320			291,929		291,929	(54,932)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE263	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	868	260,002	299.51	8,034			4,518		4,518	(4,258)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE267	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2025	07/24/2026	4,400	28,000,000	6657.97	806,400			839,036		839,036	(158,447)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE268	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/24/2025	07/24/2026	6,600	2,600,000	393.95	56,680			125,668		125,668	(35,377)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE269	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	567	169,998	299.75	5,253			2,892		2,892	(2,766)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE257	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	52	330,000	6290.58	24,189			3,261		3,261	(23,097)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE258	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/22/2025	07/22/2026	2,467	880,000	356.65	38,192			1,903		1,903	(37,852)						0001
S&P 500 INDEX SMARTSTART 853SPE259	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	55	350,000	6309.62	18,865			17,315		17,315	(3,016)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE260	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/22/2025	07/22/2026	531	210,000	395.83	7,035			10,768		10,768	(3,116)						0001
S&P 500 INDEX SMARTSTART 853SPE265	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	61	390,000	6358.91	19,500			17,863		17,863	(2,966)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE274	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/28/2025	07/28/2026	548	3,500,000	6953.99	173,250			174,400		174,400	(47,324)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE275	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/28/2025	07/28/2026	11,708	4,600,000	392.88	100,280			235,082		235,082	(62,485)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE276	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	333	100,000	300.42	3,090			1,616		1,616	(1,594)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE280	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2025	07/29/2026	107	2,499,999	25382.74	118,675			119,576		119,576	(33,647)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE281	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1,101	330,004	299.7	10,197			5,773		5,773	(5,339)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE273	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	46	290,000	6337.73	21,257			2,919		2,919	(20,284)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE277	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	47	300,000	6355.9	21,990			3,129		3,129	(20,957)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE278	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/28/2025	07/28/2026	1,733	620,000	357.86	26,846			1,464		1,464	(26,696)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE279	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	370	290,000	783.57	25,578			7,152		7,152	(14,231)						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 CALLSPREAD_1YR 853SPE282	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	393	2,500,000	6585.6	56,075			57,840		57,840	(10,092)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE283	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1,430	9,100,000	6697.59	295,295			305,327		305,327	(59,637)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE284	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	6,365	2,500,000	392.77	54,750			128,541		128,541	(33,943)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE286	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	87	550,000	6351.21	40,315			5,837		5,837	(38,398)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE287	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/30/2025	07/30/2026	2,352	840,000	357.21	36,456			2,039		2,039	(36,181)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE288	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/30/2025	07/30/2026	687	270,000	392.77	9,045			13,867		13,867	(4,021)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE289	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/31/2025	07/31/2026	108	2,499,999	24915.36	101,000			104,748		104,748	(25,032)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE290	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/31/2025	07/31/2026	883	5,600,000	6655.09	173,320			181,650		181,650	(33,122)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE291	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	07/31/2025	07/31/2026	334	100,001	299.8	3,090			1,747		1,747	(1,610)						0001
S&P 500 INDEX SMARTSTART 853SPE293	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/31/2025	07/31/2026	49	310,000	6339.39	14,198			13,180		13,180	(2,078)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE294	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	285	220,000	772.41	19,382			5,516		5,516	(10,772)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE295	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	3,960	24,700,000	6539.93	743,223			825,983		825,983	(123,495)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE296	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2025	07/31/2026	12,671	5,000,000	394.61	109,000			234,091		234,091	(67,927)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE297	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1,559	460,007	295.08	14,214			12,506		12,506	(8,002)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE301	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/04/2025	08/04/2026	7,564	3,000,000	396.59	65,400			126,281		126,281	(40,707)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE305	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/04/2025	08/04/2026	2,522	1,000,000	396.59	21,800			42,094		42,094	(13,569)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE302	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	08/04/2025	08/04/2026	336	100,001	297.94	3,090			2,127		2,127	(1,661)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE306	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2025	08/05/2026	397	2,500,000	6824.54	119,325			129,467		129,467	(26,857)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE307	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	337	99,999	296.53	3,090			2,426		2,426	(1,696)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE310	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/06/2025	08/06/2026	150	3,500,000	24802.54	125,475			128,625		128,625	(29,776)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE311	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2025	08/06/2026	1,655	10,500,000	6662.31	322,350			340,262		340,262	(62,256)						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&PMARC5%EXCESSRETURN CALL_1YR 853SPE312	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/06/2025	08/06/2026	6,303	2,500,000	396.61	54,500			105,235		105,235	(33,893)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE313	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	875	260,004	297.25	8,034			5,934		5,934	(4,358)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE317	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/07/2025	08/07/2026	107	2,499,999	25141.41	103,500			103,213		103,213	(26,715)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE318	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	1,088	6,900,000	6648.76	207,897			218,961		218,961	(39,304)						0001
S&P 500 INDEX CALL_1YR 853SPE319	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/07/2025	08/07/2026	394	2,500,000	6340	210,500			192,029		192,029	(116,960)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE320	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	572	170,003	297.02	5,253			3,974		3,974	(2,856)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE303	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	49	310,000	6325.89	22,754			2,649		2,649	(19,775)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE304	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2025	08/04/2026	1,392	500,000	359.24	21,700			895		895	(19,153)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE323	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2025	08/07/2026	556	200,000	359.67	8,680			319		319	(7,279)						0001
S&P 500 INDEX SMARTSTART 853SPE324	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	58	370,000	6340	16,428			14,066		14,066	(2,617)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE315	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	41	260,000	6347.74	19,084			2,236		2,236	(16,511)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE316	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/06/2025	08/06/2026	529	210,000	396.61	7,035			9,818		9,818	(3,166)						0001
S&P 500 INDEX SMARTSTART 853SPE309	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/05/2025	08/05/2026	75	470,000	6299.19	21,573			18,747		18,747	(3,260)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE308	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/05/2025	08/05/2026	587	210,000	357.98	9,114			382		382	(8,048)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE325	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/08/2025	08/07/2026	2,848	18,200,000	6707.01	556,920			570,330		570,330	(113,385)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE326	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/08/2025	08/07/2026	6,289	2,500,000	397.52	54,250			99,939		99,939	(33,859)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE327	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1,779	530,007	297.96	16,377			11,369		11,369	(8,767)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE332	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/11/2025	08/11/2026	392	2,500,000	6964.27	128,225			132,210		132,210	(33,696)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE333	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	08/11/2025	08/11/2026	3,065	909,998	296.87	28,119			21,812		21,812	(15,242)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE336	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/12/2025	08/12/2026	6,309	2,500,000	396.29	54,750			107,494		107,494	(33,812)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE337	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	334	100,000	299.17	3,090			1,948		1,948	(1,607)						0001

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NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE339	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/13/2025	08/13/2026	105	2,499,999	25969.22	118,250			105,286		105,286	(36,498)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE340	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	387	2,500,000	6985.85	114,775			109,397		109,397	(30,885)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE341	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	335	99,999	298.71	3,090			2,041		2,041	(1,619)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE343	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2025	08/14/2026	1,268	8,200,000	6815.25	268,140			260,075		260,075	(60,113)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE344	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	7,320	2,900,000	396.2	62,930			125,451		125,451	(39,191)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE345	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	971	290,003	298.79	8,961			5,899		5,899	(4,683)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE329	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	261	200,000	766.29	17,640			3,991		3,991	(8,810)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE347	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/14/2025	08/14/2026	1,049	380,000	362.32	16,492			672		672	(13,882)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE348	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	308	240,000	778.41	21,192			4,996		4,996	(10,538)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE342	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	49	320,000	6478.32	23,520			2,929		2,929	(20,308)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE338	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	08/12/2025	08/12/2026	1,767	640,000	362.14	27,776			1,100		1,100	(23,356)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE334	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	41	260,000	6397.25	19,084			2,339		2,339	(16,503)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE349	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2025	08/14/2026	419	2,700,000	6905.16	112,050			109,093		109,093	(27,330)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE350	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/15/2025	08/14/2026	8,090	3,200,000	395.55	70,080			143,407		143,407	(43,262)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE351	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1,338	400,002	299.05	12,360			7,939		7,939	(6,426)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE355	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/18/2025	08/18/2026	202	4,799,999	25357.12	185,280			174,023		174,023	(49,066)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE356	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2025	08/18/2026	6,326	40,800,000	6784.51	1,305,600			1,280,527		1,280,527	(278,377)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE357	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	23,781	9,400,000	395.27	205,860			428,426		428,426	(126,911)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE358	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1,605	479,996	299.07	14,832			9,642		9,642	(7,671)						0001

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S&P 500 INDEX CALLSPREAD_1YR 853SPE362	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	08/19/2025	08/19/2026	390	2,500,000	6988.39	125,750			125,777		125,777	(32,977)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE363	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	337	100,000	296.85	3,090			2,457		2,457	(1,659)						0001
S&P 500 INDEX SMARTSTART 853SPE370	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/20/2025	08/20/2026	38	240,000	6395.78	11,880			9,954		9,954	(2,010)						0001
S&P 500 INDEX SMARTSTART 853SPE367	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2026	67	430,000	6411.37	19,522			16,292		16,292	(3,161)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE365	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	61	390,000	6359.28	28,626			3,753		3,753	(24,737)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE366	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	08/19/2025	08/19/2026	1,659	600,000	361.76	26,040			1,137		1,137	(21,974)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE368	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/19/2025	08/19/2026	608	240,000	394.91	8,040			11,268		11,268	(3,634)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE369	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	351	270,000	768.77	23,841			5,784		5,784	(11,829)						0001
S&P 500 INDEX SMARTSTART 853SPE359	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	36	230,000	6449.15	10,971			9,137		9,137	(1,816)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE352	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	65	420,000	6440.7	30,786			3,877		3,877	(26,652)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE353	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	08/15/2025	08/14/2026	1,190	430,000	361.48	18,662			760		760	(15,708)						0001
S&P 500 INDEX SMARTSTART 853SPE354	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	53	340,000	6449.8	15,232			12,921		12,921	(2,538)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE371	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	1,586	469,998	296.39	14,523			12,074		12,074	(7,830)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE376	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	418	2,700,000	6988.79	124,875			119,426		119,426	(32,591)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE377	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	7,544	3,000,000	397.68	65,880			119,924		119,924	(40,338)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE379	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2026	205	4,799,999	24964.67	178,512			177,887		177,887	(41,271)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE380	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/25/2025	08/25/2026	6,305	40,600,000	6740.04	1,182,678			1,167,060		1,167,060	(237,951)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE381	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/25/2025	08/25/2026	16,628	6,600,000	396.91	144,540			276,252		276,252	(88,686)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE382	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	08/25/2025	08/25/2026	672	200,002	297.68	6,180			4,656		4,656	(3,251)						0001
S&P 500 INDEX SMARTSTART 853SPE384	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	68	440,000	6877.84	21,692			17,963		17,963	(3,935)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE378	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	08/22/2025	08/21/2026	550	200,000	363.93	8,680			306		306	(6,745)						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 PORTFOLIO PLUS INDEX SMARTSTART 853SPE373	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	35	220,000	6289.41	16,148			2,151		2,151	(13,952)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE374	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/21/2025	08/21/2026	947	340,000	359.08	14,756			662		662	(12,464)						0001
S&P 500 INDEX SMARTSTART 853SPE375	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	49	310,000	6370.17	13,361			11,196		11,196	(2,121)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE389	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/26/2025	08/26/2026	387	2,500,000	6963.17	111,250			107,234		107,234	(27,767)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE390	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	907	270,004	297.73	8,343			6,277		6,277	(4,380)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE395	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	671	200,001	297.89	6,180			4,598		4,598	(3,232)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE400	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/28/2025	08/28/2026	105	2,500,001	25739.58	116,250			108,382		108,382	(31,753)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE401	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/28/2025	08/28/2026	385	2,500,000	7042.81	118,500			110,078		110,078	(31,643)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE402	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/28/2025	08/28/2026	6,251	2,500,000	399.91	54,500			88,017		88,017	(33,279)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE403	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	535	159,999	298.96	4,944			3,358		3,358	(2,533)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE397	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	39	250,000	6369.09	18,375			2,560		2,560	(15,846)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE398	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/27/2025	08/27/2026	960	350,000	364.41	15,225			582		582	(11,851)						0001
S&P 500 INDEX SMARTSTART 853SPE399	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	35	230,000	6481.4	10,442			8,607		8,607	(1,800)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE404	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/28/2025	08/28/2026	525	210,000	399.91	7,035			7,213		7,213	(3,235)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE392	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	72	460,000	6370.41	33,810			4,675		4,675	(29,159)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE393	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/26/2025	08/26/2026	1,263	460,000	364.21	19,964			754		754	(15,565)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE394	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	361	280,000	775.55	24,752			6,231		6,231	(12,231)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE405	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	604	3,900,000	6922.81	164,697			159,376		159,376	(38,813)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE406	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	6,249	2,500,000	400.05	54,500			87,263		87,263	(33,262)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE407	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	4,602	1,369,987	297.72	42,333			32,044		32,044	(22,175)						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 PORTFOLIO PLUS INDEX SMARTSTART 853SPE409	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	50	320,000	6337.73	23,520			3,301		3,301	(20,281)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE410	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/29/2025	08/28/2026	1,321	480,000	363.5	20,880			809		809	(16,263)						0001
S&P 500 INDEX SMARTSTART 853SPE411	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2025	08/28/2026	76	490,000	6460.26	22,393			18,261		18,261	(3,803)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE412	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	08/29/2025	08/28/2026	284	220,000	773.76	19,272			4,947		4,947	(9,603)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE413	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	232	5,400,000	24773.66	202,068			209,809		209,809	(43,411)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE414	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2025	09/02/2026	5,985	38,400,000	6716.43	1,117,440			1,125,157		1,125,157	(217,418)						0001
S&P 500 INDEX CALL_1YR 853SPE415	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/02/2025	09/02/2026	390	2,500,000	6415.54	212,000			184,525		184,525	(109,170)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE416	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2025	09/02/2026	18,987	7,600,000	400.27	166,440			262,899		262,899	(100,698)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE417	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/02/2025	09/02/2026	673	200,003	297	6,180			5,043		5,043	(3,256)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE418	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2025	09/02/2026	390	2,500,000	7052.6	136,450			135,841		135,841	(35,867)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE423	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/03/2025	09/03/2026	388	2,500,000	6941.55	111,750			109,069		109,069	(26,276)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE424	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	741	219,997	296.82	6,798			5,641		5,641	(3,587)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE427	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/04/2025	09/04/2026	106	2,499,999	25412.58	104,325			99,820		99,820	(26,021)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE428	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	6,202	2,500,000	403.12	54,750			72,107		72,107	(32,537)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE429	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/04/2025	09/04/2026	1,342	399,998	298.12	12,360			9,228		9,228	(6,380)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE449	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	2,339	699,994	299.24	21,630			14,890		14,890	(10,876)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE455	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/10/2025	09/10/2026	383	2,500,000	7035.01	111,500			102,484		102,484	(28,193)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE456	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2026	333	100,000	300.58	3,090			1,896		1,896	(1,509)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE425	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	35	220,000	6320.15	16,170			2,117		2,117	(13,351)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE426	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/03/2025	09/03/2026	907	330,000	363.75	14,355			515		515	(10,612)						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 PORTFOLIO PLUS INDEX SMARTSTART 853SPE431	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	52	330,000	6366.72	24,255			2,701		2,701	(18,763)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE432	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/04/2025	09/04/2026	1,341	490,000	365.41	21,315			775		775	(15,769)						0001
S&P 500 INDEX SMARTSTART 853SPE433	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	37	240,000	6502.08	11,472			8,979		8,979	(2,115)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE434	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	09/04/2025	09/04/2026	270	210,000	778.26	18,459			3,862		3,862	(8,604)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE439	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	09/08/2025	09/08/2026	105	2,500,001	25131.01	82,500			77,866		77,866	(19,258)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE440	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2025	09/08/2026	4,927	32,000,000	6806.92	950,400			913,354		913,354	(196,709)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE441	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/08/2025	09/08/2026	12,570	5,100,000	405.74	112,200			123,071		123,071	(64,579)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE442	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1,109	329,996	297.54	10,197			8,082		8,082	(5,291)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE443	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/08/2025	09/08/2026	385	2,500,000	6714.04	53,575			51,610		51,610	(10,387)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE444	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2025	09/08/2026	567	230,000	405.74	7,705			5,393		5,393	(3,481)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE451	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	86	550,000	6414.33	40,480			3,936		3,936	(29,204)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE452	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/09/2025	09/09/2026	2,120	779,999	367.86	33,930			1,315		1,315	(25,192)						0001
S&P 500 INDEX SMARTSTART 853SPE453	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	104	680,000	6915.09	31,144			23,886		23,886	(5,748)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE454	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	461	360,000	780.28	31,860			6,811		6,811	(14,737)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE457	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/10/2025	09/10/2026	812	300,000	369.42	13,050			512		512	(9,696)						0001
S&P 500 INDEX SMARTSTART 853SPE458	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	41	270,000	7002.35	14,040			10,556		10,556	(2,796)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE459	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/11/2025	09/11/2026	380	2,500,000	7151.36	120,500			104,186		104,186	(34,124)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE460	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/11/2025	09/11/2026	6,141	2,500,000	407.1	55,000			54,813		54,813	(31,052)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE461	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	5,133	1,549,993	301.95	47,895			26,026		26,026	(22,631)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE468	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2025	09/11/2026	104	2,500,001	25959.33	105,550			92,352		92,352	(29,100)						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)
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE469	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/12/2025	09/11/2026	2,556	770,005	301.25	23,793			13,790		13,790	(11,435)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE472	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2025	09/15/2026	103	2,500,000	26290.73	110,750			92,055		92,055	(32,306)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE473	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2025	09/15/2026	2,192	14,500,000	6963.24	467,480			409,268		409,268	(109,964)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE474	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/15/2025	09/15/2026	7,354	3,000,000	407.95	66,180			62,122		62,122	(36,689)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE475	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	892	270,003	302.81	8,343			4,249		4,249	(3,842)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE480	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/16/2025	09/16/2026	378	2,500,000	6838	55,850			49,902		49,902	(11,659)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE481	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/16/2025	09/16/2026	173	4,200,001	25730.71	142,884			121,481		121,481	(37,206)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE482	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/16/2025	09/16/2026	5,540	36,600,000	6953.61	1,175,592			1,040,543		1,040,543	(273,232)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE483	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2025	09/16/2026	14,702	6,000,000	408.11	132,600			122,969		122,969	(73,138)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE484	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	2,348	710,008	302.42	21,939			11,633		11,633	(10,197)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE491	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/17/2025	09/17/2026	529	159,998	302.32	4,944			2,656		2,656	(2,302)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE493	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	40	260,000	6513.96	19,136			1,483		1,483	(12,266)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE494	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/17/2025	09/17/2026	1,030	380,000	368.98	16,530			705		705	(12,342)						0001
S&P 500 INDEX SMARTSTART 853SPE495	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/17/2025	09/17/2026	517	3,410,000	6967.99	143,220			107,882		107,882	(25,550)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE496	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/17/2025	09/17/2026	590	240,000	406.99	8,040			5,426		5,426	(3,607)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE486	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	46	300,000	6517.27	22,080			1,696		1,696	(14,146)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE487	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/16/2025	09/16/2026	1,297	480,000	370.22	20,880			881		881	(15,579)						0001
S&P 500 INDEX SMARTSTART 853SPE488	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/16/2025	09/16/2026	74	490,000	7053.38	24,157			18,193		18,193	(4,641)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE489	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	338	270,000	798.24	23,895			5,306		5,306	(11,040)						0001
S&P 500 INDEX SMARTSTART 853SPE477	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/15/2025	09/15/2026	68	450,000	7012.2	20,160			15,146		15,146	(3,702)						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)
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE470	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	57	370,000	6489.99	27,232			2,026		2,026	(17,509)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE471	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/12/2025	09/11/2026	1,406	520,000	369.91	22,620			898		898	(16,819)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE463	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	105	680,000	6461.86	50,048			4,145		4,145	(33,624)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE464	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/11/2025	09/11/2026	1,831	680,000	371.36	29,580			1,175		1,175	(21,994)						0001
S&P 500 INDEX SMARTSTART 853SPE465	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	71	470,000	7031.47	23,030			17,355		17,355	(4,503)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE466	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/11/2025	09/11/2026	639	260,000	407.1	8,710			5,821		5,821	(3,912)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE467	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	09/11/2025	09/11/2026	315	250,000	794.42	22,000			4,783		4,783	(10,231)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE497	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/18/2025	09/18/2026	392	2,600,000	7172.46	120,380			100,802		100,802	(33,795)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE498	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	6,152	2,500,000	406.36	54,750			58,646		58,646	(31,156)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE499	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	688	209,997	305.17	6,489			2,666		2,666	(2,784)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE501	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	46	300,000	6587.42	22,080			1,727		1,727	(14,161)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE502	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/18/2025	09/18/2026	1,189	440,000	370.09	19,140			826		826	(14,300)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE503	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	09/18/2025	09/18/2026	262	210,000	802.51	18,480			4,170		4,170	(8,584)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE504	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/19/2025	09/18/2026	102	2,500,000	26584.04	107,625			82,265		82,265	(32,791)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE505	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	420	2,800,000	7188.85	126,280			101,992		101,992	(35,902)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE506	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/19/2025	09/18/2026	6,145	2,500,000	406.86	54,750			56,533		56,533	(30,959)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE507	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	750	229,997	306.6	7,107			2,527		2,527	(2,909)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE511	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/22/2025	09/22/2026	1,076	7,200,000	7096.71	259,200			210,306		210,306	(67,348)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE512	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/22/2025	09/22/2026	6,120	2,500,000	408.53	55,000			50,219		50,219	(30,118)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE513	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	325	99,998	307.41	3,090			1,032		1,032	(1,227)						0001

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INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE508	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	60	400,000	6642.75	29,400			2,303		2,303	(18,881)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE509	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/19/2025	09/18/2026	1,673	620,000	370.58	26,970			1,164		1,164	(20,150)						0001
S&P 500 INDEX SMARTSTART 853SPE510	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	51	340,000	7120.87	17,000			12,773		12,773	(3,253)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE515	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	699	260,000	372.08	11,310			511		511	(8,472)						0001
S&P 500 INDEX SMARTSTART 853SPE516	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2025	09/22/2026	45	300,000	7090.69	12,630			10,031		10,031	(2,386)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE517	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2025	09/22/2026	587	240,000	408.53	8,040			5,470		5,470	(3,604)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE518	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	09/22/2025	09/22/2026	258	210,000	814.56	18,480			4,435		4,435	(8,400)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE435	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	539	160,000	296.89	4,944			4,091		4,091	(2,603)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE521	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	106	2,599,999	26342.57	102,700			80,946		80,946	(29,299)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE522	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/23/2025	09/23/2026	1,021	6,800,000	7077.64	255,748			214,953		214,953	(64,765)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE523	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	622	189,999	305.64	5,871			2,357		2,357	(2,473)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE527	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	102	2,499,999	25767.95	74,075			60,840		60,840	(18,952)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE528	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	4,309	28,600,000	6940.66	805,662			706,024		706,024	(181,307)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE529	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2025	09/24/2026	6,381	2,600,000	407.47	57,460			56,815		56,815	(31,768)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE530	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	2,466	750,000	304.17	23,175			10,770		10,770	(10,202)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE539	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1,485	450,007	302.99	13,905			7,241		7,241	(6,318)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE540	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/26/2025	09/25/2026	376	2,500,000	7229.67	123,750			101,427		101,427	(35,265)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE541	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	6,135	2,500,000	407.47	54,750			54,731		54,731	(30,520)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE542	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	09/26/2025	09/25/2026	3,056	929,997	304.33	28,737			13,209		13,209	(12,583)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE543	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	61	400,000	6603.92	29,360			2,448		2,448	(18,948)						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)
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE544	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2025	09/25/2026	1,500	550,000	366.61	23,925			1,117		1,117	(17,957)						0001
S&P 500 INDEX SMARTSTART 853SPE545	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/26/2025	09/25/2026	90	600,000	7032.36	25,560			19,858		19,858	(4,656)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE532	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/24/2025	09/24/2026	52	340,000	6598.21	25,024			2,063		2,063	(16,098)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE533	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/24/2025	09/24/2026	2,660	980,000	368.43	42,630			1,968		1,968	(31,976)						0001
S&P 500 INDEX SMARTSTART 853SPE534	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	56	370,000	7025.63	15,836			12,223		12,223	(2,874)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE535	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/24/2025	09/24/2026	312	250,000	801.93	22,125			5,332		5,332	(9,996)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE526	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/23/2025	09/23/2026	72	480,000	6622.21	35,328			2,888		2,888	(22,715)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE437	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/05/2025	09/04/2026	55	350,000	6368.34	25,725			2,848		2,848	(19,854)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE438	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/05/2025	09/04/2026	1,390	510,000	367.03	22,185			806		806	(16,412)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE546	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/29/2025	09/29/2026	102	2,499,999	26499.04	105,300			81,978		81,978	(29,869)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE547	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/29/2025	09/29/2026	1,456	9,700,000	7003.6	306,617			260,182		260,182	(71,262)						0001
S&P 500 INDEX CALL_1YR 853SPE548	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/29/2025	09/29/2026	375	2,500,000	6661.21	213,475			133,599		133,599	(91,811)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE549	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2025	09/29/2026	6,111	2,500,000	409.11	55,250			48,732		48,732	(29,657)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE550	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/29/2025	09/29/2026	427	130,000	304.21	4,017			1,898		1,898	(1,760)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE552	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2025	09/29/2026	815	300,000	368.18	13,050			635		635	(9,820)						0001
S&P 500 INDEX SMARTSTART 853SPE553	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/29/2025	09/29/2026	213	1,420,000	7032.24	58,930			45,132		45,132	(10,292)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE554	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	09/29/2025	09/29/2026	285	230,000	805.88	20,217			5,023		5,023	(9,188)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE555	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/30/2025	09/30/2026	733	4,900,000	7091.11	178,311			145,296		145,296	(44,196)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE556	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/30/2025	09/30/2026	884	269,997	305.37	8,343			3,548		3,548	(3,529)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE558	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/30/2025	09/30/2026	105	700,000	6638.47	51,520			4,466		4,466	(33,241)						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)
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE559	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/30/2025	09/30/2026	651	240,000	368.49	10,440			514		514	(7,861)						0001
S&P 500 INDEX SMARTSTART 853SPE560	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	203	1,360,000	7061.01	55,896			43,240		43,240	(9,831)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE563	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2026	113	2,800,000	26244.27	91,588			70,552		70,552	(24,934)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE564	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/01/2025	10/01/2026	3,591	24,100,000	7007.16	660,099			542,618		542,618	(154,118)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE565	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	9,967	4,100,000	411.34	91,430			67,247		67,247	(46,573)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE566	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1,597	490,001	306.86	15,141			5,595		5,595	(6,101)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE571	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2025	10/01/2026	373	2,500,000	7376.95	135,175			100,177		100,177	(41,482)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE572	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2025	10/01/2026	3,890	1,600,000	411.34	35,680			26,243		26,243	(18,175)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE573	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/02/2025	10/02/2026	402	2,700,000	7296.23	131,490			99,886		99,886	(38,082)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE574	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2025	10/02/2026	6,082	2,500,000	411.03	55,250			42,158		42,158	(28,555)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE575	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	2,833	869,997	307.06	26,883			9,787		9,787	(10,753)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE580	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2025	10/02/2026	101	2,499,999	26751.01	107,700			80,419		80,419	(31,321)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE581	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2025	10/02/2026	372	2,500,000	7263.13	116,000			89,090		89,090	(32,978)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE582	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	6,079	2,500,000	411.23	55,250			41,479		41,479	(28,439)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE583	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	326	99,999	306.38	3,090			1,203		1,203	(1,264)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE588	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2025	10/06/2026	1,647	11,100,000	7115.71	372,960			294,726		294,726	(93,801)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE589	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	10/06/2025	10/06/2026	6,066	2,500,000	412.16	55,100			38,829		38,829	(27,795)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE590	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/06/2025	10/06/2026	1,267	389,994	307.87	12,051			4,128		4,128	(4,678)						0001
S&P 500 INDEX SMARTSTART 853SPE591	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	42	280,000	7212.1	14,056			8,851		8,851	(4,614)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE592	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2025	10/06/2026	558	230,000	412.16	7,705			3,646		3,646	(3,234)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE586	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/03/2025	10/02/2026	590	220,000	372.86	9,570			481		481	(7,231)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE587	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	282	230,000	816.52	20,332			5,093		5,093	(9,160)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE577	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	49	330,000	6703.25	24,288			2,140		2,140	(15,686)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE578	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/02/2025	10/02/2026	1,344	500,000	371.93	21,750			1,092		1,092	(16,397)						0001
S&P 500 INDEX SMARTSTART 853SPE579	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	49	330,000	7161.92	15,906			10,302		10,302	(4,816)						0001
S&P 500 INDEX SMARTSTART 853SPE568 S&PMARC5%EXCESSRETURN	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/01/2025	10/01/2026	110	740,000	7089.04	30,858			20,435		20,435	(8,721)						0001
SMARTSTART 853SPE569	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/01/2025	10/01/2026	535	220,000	411.34	7,370			3,527		3,527	(3,113)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE594	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/07/2025	10/07/2026	101	2,500,000	26750.44	104,625			77,982		77,982	(29,945)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE595	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	551	3,700,000	7112.09	131,387			106,105		106,105	(32,662)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE596	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1,045	320,001	306.19	9,888			4,010		4,010	(4,060)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE602	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2025	10/08/2026	3,406	23,000,000	7057.64	637,100			508,180		508,180	(151,892)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE603	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	6,031	2,500,000	414.54	55,500			31,879		31,879	(26,199)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE604	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1,658	510,000	307.6	15,759			5,599		5,599	(6,171)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE612	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2025	10/09/2026	371	2,500,000	7279.98	114,750			87,563		87,563	(32,183)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE613	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/09/2025	10/09/2026	2,375	729,996	307.39	22,557			8,220		8,220	(8,893)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE619	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2025	10/09/2026	103	2,499,999	25716.23	87,500			76,195		76,195	(20,812)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE620	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/10/2025	10/09/2026	382	2,500,000	7068.85	113,250			104,576		104,576	(26,888)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE621	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	6,078	2,500,000	411.31	55,075			41,932		41,932	(28,235)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE622	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	467	140,002	299.6	4,326			3,151		3,151	(2,097)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE626	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2025	10/13/2026	646	4,300,000	7185.77	195,048			165,309		165,309	(50,353)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE627	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	9,395	3,900,000	415.12	85,800			48,021		48,021	(40,106)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE628	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/13/2025	10/13/2026	1,815	549,995	302.98	16,995			9,448		9,448	(7,614)						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 SMARTSTART 853SPE631	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2026	48	320,000	7093.27	15,296			10,715		10,715	(3,790)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE632	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	289	230,000	796.27	20,378			5,347		5,347	(9,838)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE599	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	49	330,000	6683.57	24,288			2,225		2,225	(15,771)						0001
S&P 500 INDEX SMARTSTART 853SPE600	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	66	440,000	7109.41	19,052			12,617		12,617	(5,623)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE623	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	31	200,000	6504.66	14,700			1,370		1,370	(9,673)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE624	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	813	300,000	368.84	13,050			703		703	(9,885)						0001
S&P 500 INDEX SMARTSTART 853SPE625	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	66	430,000	7045.26	23,220			17,415		17,415	(4,399)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE615	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/09/2025	10/09/2026	59	400,000	6775.17	29,440			2,740		2,740	(19,302)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE616	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/09/2025	10/09/2026	1,697	630,000	371.2	27,405			1,475		1,475	(20,775)						0001
S&P 500 INDEX SMARTSTART 853SPE617	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	50	340,000	7138.54	14,892			9,697		9,697	(4,410)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE618	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/09/2025	10/09/2026	415	340,000	819.98	29,920			7,768		7,768	(14,090)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE605	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	32	220,000	6780.2	16,192			1,495		1,495	(10,574)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE606	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1,749	650,000	371.6	28,275			1,508		1,508	(21,431)						0001
S&P 500 INDEX SMARTSTART 853SPE607	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	61	410,000	7199.47	19,639			12,273		12,273	(6,146)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE608	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/08/2025	10/08/2026	507	210,000	414.54	7,035			3,345		3,345	(2,960)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE633	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	102	2,500,000	26398.19	101,500			81,720		81,720	(27,051)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE634	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	1,023	6,800,000	6965.23	200,736			177,203		177,203	(43,824)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE635	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	6,008	2,500,000	416.09	54,750			28,329		28,329	(24,999)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE636	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1,689	509,999	302.01	15,759			9,551		9,551	(7,223)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE630	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	82	540,000	6600.34	39,798			3,839		3,839	(26,602)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE638	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/14/2025	10/14/2026	2,237	830,000	371.11	36,188			2,038		2,038	(27,629)						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 SMARTSTART 853SPE639 S&PMARC5%EXCESSRETURN	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	39	260,000	6995.79	10,296			7,349		7,349	(2,332)						0001
SMARTSTART 853SPE640 S&P 500 INDEX CALLSPREAD_1YR	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2025	10/14/2026	577	240,000	416.09	8,040			3,676		3,676	(3,425)						0001
853SPE641 BNPP PATRIOT TECHNOLOGY INDEX	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	974	6,500,000	6995.27	193,310			166,646		166,646	(42,963)						0001
CALL_1YR 853SPE642 NASDAQ-100 INDEX CALLSPREAD_1YR	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1,225	370,001	301.97	11,433			6,974		6,974	(5,241)						0001
853SPE643 S&P 500 INDEX CALLSPREAD_1YR	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/16/2025	10/16/2026	146	3,599,999	26116.95	120,600			96,677		96,677	(30,343)						0001
853SPE644 S&PMARC5%EXCESSRETURN	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2025	10/16/2026	5,144	34,100,000	6945.28	999,130			890,594		890,594	(212,368)						0001
CALL_1YR 853SPE645 BNPP PATRIOT TECHNOLOGY INDEX	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	12,898	5,400,000	418.66	118,260			48,564		48,564	(49,733)						0001
CALL_1YR 853SPE646 S&P 500 INDEX CALLSPREAD_1YR	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	3,085	930,010	301.43	28,737			18,394		18,394	(13,324)						0001
853SPE654 S&PMARC5%EXCESSRETURN	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	375	2,500,000	7149.15	106,325			89,337		89,337	(26,133)						0001
CALL_1YR 853SPE655 BNPP PATRIOT TECHNOLOGY INDEX	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	5,993	2,500,000	417.16	54,250			25,883		25,883	(24,179)						0001
CALL_1YR 853SPE656 NASDAQ-100 INDEX CALLSPREAD_1YR	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	331	100,001	301.69	3,090			1,936		1,936	(1,424)						0001
853SPE660 S&P 500 INDEX CALLSPREAD_1YR	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/20/2025	10/20/2026	99	2,500,000	27117.1	107,275			74,145		74,145	(30,324)						0001
853SPE661 S&PMARC5%EXCESSRETURN	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2025	10/20/2026	371	2,500,000	7224.1	105,750			82,903		82,903	(27,154)						0001
CALL_1YR 853SPE662 BNPP PATRIOT TECHNOLOGY INDEX	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	5,947	2,500,000	420.35	54,750			19,411		19,411	(21,649)						0001
CALL_1YR 853SPE665 INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1,023	309,997	302.95	9,579			5,483		5,483	(4,268)						0001
853SPE667 S&P 500 INDEX	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	42	280,000	6687.93	20,636			2,093		2,093	(14,160)						0001
SMARTSTART 853SPE668 MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	37	250,000	7269.46	14,250			8,870		8,870	(4,676)						0001
SMARTSTART 853SPE663 INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2025	10/20/2026	666	250,000	375.55	10,900			648		648	(8,473)						0001
853SPE657 MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	38	250,000	6652.79	18,400			1,803		1,803	(12,476)						0001
SMARTSTART 853SPE658	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/17/2025	10/16/2026	965	360,000	372.96	15,696			900		900	(12,055)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE659	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	365	290,000	795.37	25,665			6,827		6,827	(12,708)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE648	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	50	330,000	6613.29	24,321			2,380		2,380	(16,309)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE649	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/16/2025	10/16/2026	1,311	490,000	373.78	21,364			1,225		1,225	(16,389)						0001
S&P 500 INDEX SMARTSTART 853SPE650	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2025	10/16/2026	53	350,000	7053.33	16,625			11,748		11,748	(3,740)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE669	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/22/2025	10/22/2026	985	6,600,000	7044.42	207,900			174,330		174,330	(46,236)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE670	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	6,001	2,500,000	416.6	55,000			27,818		27,818	(24,517)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE671	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/22/2025	10/22/2026	3,438	1,039,987	302.49	32,136			19,182		19,182	(14,469)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE673	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/23/2025	10/23/2026	100	2,499,998	26425.07	75,375			55,315		55,315	(19,482)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE674	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/23/2025	10/23/2026	1,900	12,800,000	7047.06	362,752			295,758		295,758	(80,690)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE675	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	822	250,001	304.15	7,725			4,016		4,016	(3,333)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE680	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/24/2025	10/23/2026	2,930	19,900,000	7102.07	561,180			434,786		434,786	(131,098)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE681	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	8,140	3,400,000	417.71	74,460			34,343		34,343	(32,210)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE682	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1,079	330,001	305.89	10,197			4,544		4,544	(4,187)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE691	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2025	10/27/2026	97	2,500,001	27817.56	104,425			59,442		59,442	(31,812)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE692	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/27/2025	10/27/2026	538	3,700,000	7427.24	167,980			109,966		109,966	(47,792)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE693	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2025	10/27/2026	5,987	2,500,000	417.58	54,500			25,926		25,926	(23,737)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE694	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	2,213	680,004	307.32	21,012			8,352		8,352	(8,236)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE684	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	37	250,000	6718.64	18,400			1,924		1,924	(12,797)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE685	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/24/2025	10/23/2026	936	350,000	374.01	15,260			931		931	(11,937)						0001
S&P 500 INDEX SMARTSTART 853SPE686	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	57	390,000	7148.25	15,210			9,609		9,609	(4,797)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE687	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	347	280,000	807.04	24,780			6,889		6,889	(12,833)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE676	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	35	230,000	6665.28	16,951			1,770		1,770	(11,729)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE677	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/23/2025	10/23/2026	618	230,000	371.96	10,028			612		612	(7,877)						0001
S&P 500 INDEX SMARTSTART 853SPE678	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	45	300,000	7152.85	13,500			8,857		8,857	(3,974)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE679	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/23/2025	10/23/2026	527	220,000	417.2	7,370			3,442		3,442	(3,291)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE672	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/22/2025	10/22/2026	855	320,000	374.18	13,952			844		844	(10,895)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE696	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/28/2025	10/28/2026	363	2,500,000	7393.92	104,500			68,691		68,691	(29,278)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE697	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1,302	399,994	307.13	12,360			5,020		5,020	(4,872)						0001
S&P 500 INDEX CALL_1YR 853SPE704	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/29/2025	10/29/2026	363	2,500,000	6890.59	217,750			97,654		97,654	(75,918)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE705	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	6,007	2,500,000	416.2	54,500			29,491		29,491	(24,711)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE706	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1,756	539,998	307.49	16,686			6,584		6,584	(6,499)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE712	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1,642	11,200,000	7157.32	331,072			253,545		253,545	(79,446)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE713	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	947	290,002	306.33	8,961			3,945		3,945	(3,618)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE714	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	65	440,000	6818.02	32,384			3,548		3,548	(23,004)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE715	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/30/2025	10/30/2026	9,095	3,400,000	373.84	147,900			9,596		9,596	(118,667)						0001
S&P 500 INDEX SMARTSTART 853SPE716	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	70	480,000	7205.07	19,920			12,156		12,156	(6,628)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE708	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	314	2,160,000	6889.38	159,192			17,305		17,305	(112,492)						0001
S&P 500 INDEX SMARTSTART 853SPE709	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	270	1,860,000	7303.34	80,910			45,225		45,225	(32,739)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE710	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/29/2025	10/29/2026	1,297	540,000	416.2	18,090			8,566		8,566	(8,318)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE711	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/29/2025	10/29/2026	1,052	860,000	817.78	75,766			21,659		21,659	(40,536)						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 PORTFOLIO PLUS INDEX SMARTSTART 853SPE701	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	38	260,000	6841.97	19,162			2,069		2,069	(13,539)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE702	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/28/2025	10/28/2026	1,056	400,000	378.65	17,440			1,110		1,110	(13,820)						0001
S&P 500 INDEX SMARTSTART 853SPE703	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	93	640,000	7283.67	26,880			14,981		14,981	(10,625)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE717	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	97	2,500,000	27911.27	105,850			60,211		60,211	(32,298)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE718	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/31/2025	10/30/2026	395	2,700,000	7297.13	105,300			75,464		75,464	(27,445)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE719	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2025	10/30/2026	6,027	2,500,000	414.78	54,500			33,379		33,379	(25,670)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE720	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1,172	359,998	307.13	11,124			4,555		4,555	(4,381)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE722	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	47	320,000	6826.01	23,520			2,580		2,580	(16,820)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE723	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2025	10/30/2026	1,396	520,000	372.47	22,620			1,468		1,468	(18,180)						0001
S&P 500 INDEX SMARTSTART 853SPE724	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	67	460,000	7275.92	21,482			12,522		12,522	(7,845)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE725	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	345	280,000	812.63	24,752			7,079		7,079	(13,336)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE727	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	365	2,500,000	7091.79	54,550			41,383		41,383	(12,277)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE728	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2025	11/03/2026	96	2,499,999	27427.42	77,975			45,751		45,751	(22,075)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE729	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2025	11/03/2026	4,086	28,000,000	7186.35	828,520			613,841		613,841	(198,126)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE730	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2025	11/03/2026	7,468	3,100,000	415.13	67,580			40,666		40,666	(31,467)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE731	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	325	100,000	307.5	3,090			1,244		1,244	(1,200)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE734	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2025	11/03/2026	96	2,499,999	28570.23	128,250			67,265		67,265	(39,782)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE735	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2025	11/03/2026	3,372	1,400,000	415.13	30,520			18,365		18,365	(14,211)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE738	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	369	2,500,000	7263.16	104,825			81,248		81,248	(26,347)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE739	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	6,044	2,500,000	413.6	54,450			37,260		37,260	(26,352)						0001

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BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE740	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1,082	330,003	305.05	10,197			5,115		5,115	(4,260)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE733	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	47	320,000	6840.37	23,552			2,647		2,647	(16,987)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE742	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/04/2025	11/04/2026	2,105	780,000	370.55	33,930			2,877		2,877	(26,937)						0001
S&P 500 INDEX SMARTSTART 853SPE743	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2025	11/04/2026	40	270,000	7159.56	11,448			7,396		7,396	(3,547)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE744	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2025	11/04/2026	604	250,000	413.6	8,375			4,019		4,019	(3,919)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE745	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	327	100,000	306.02	3,090			1,430		1,430	(1,255)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE752	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/06/2025	11/06/2026	99	2,499,999	26946.94	98,075			71,701		71,701	(26,093)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE754	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/06/2025	11/06/2026	1,644	500,003	304.2	15,450			8,385		8,385	(6,595)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE748	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	74	500,000	6786.15	36,800			4,189		4,189	(26,759)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE749	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/05/2025	11/05/2026	1,300	480,000	369.15	20,880			1,783		1,783	(16,639)						0001
S&P 500 INDEX SMARTSTART 853SPE750	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2026	32	220,000	7234.65	10,340			6,435		6,435	(3,407)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE751	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	372	300,000	807.1	26,550			7,756		7,756	(14,591)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE756	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/06/2025	11/06/2026	54	360,000	6690.76	26,496			3,035		3,035	(19,397)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE757	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/06/2025	11/06/2026	1,466	540,000	368.39	23,490			2,021		2,021	(18,760)						0001
S&P 500 INDEX SMARTSTART 853SPE758	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/06/2025	11/06/2026	52	350,000	7118.16	15,225			10,359		10,359	(4,058)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE761	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1,150	350,001	304.3	10,815			5,821		5,821	(4,604)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE759	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	669	4,500,000	7195.78	181,800			148,747		148,747	(43,264)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE760	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	10,150	4,200,000	413.79	91,140			61,971		61,971	(44,015)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE753	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/06/2025	11/06/2026	2,098	14,100,000	7037.52	406,080			343,446		343,446	(86,830)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE767	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2025	11/10/2026	141	3,599,999	27345.65	131,544			86,530		86,530	(36,452)						0001

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S&P 500 INDEX CALLSPREAD_1YR 853SPE768	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2025	11/10/2026	3,893	26,600,000	7166.54	787,360			602,793		602,793	(181,029)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE769	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2025	11/10/2026	6,726	2,800,000	416.3	61,320			33,997		33,997	(27,426)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE770	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1,208	370,002	306.2	11,433			5,305		5,305	(4,607)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE778	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/11/2025	11/11/2026	365	2,500,000	7360.79	106,750			76,870		76,870	(27,728)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE779	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2025	11/11/2026	5,990	2,500,000	417.37	54,250			27,793		27,793	(23,728)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE780	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2026	425	130,000	306.07	4,017			1,892		1,892	(1,624)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE786	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	98	2,499,999	27571.48	106,500			70,164		70,164	(30,293)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE787	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/12/2025	11/12/2026	394	2,700,000	7348.3	111,780			80,911		80,911	(28,736)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE788	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	3,240	990,006	305.55	30,591			15,116		15,116	(12,544)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE782	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	245	1,650,000	6730.36	121,440			19,153		19,153	(86,011)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE791	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/12/2025	11/12/2026	5,745	2,140,000	372.49	93,304			8,350		8,350	(75,527)						0001
S&P 500 INDEX SMARTSTART 853SPE792	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	255	1,750,000	7232.52	70,875			43,503		43,503	(24,820)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE793	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/12/2025	11/12/2026	1,075	450,000	418.51	15,075			7,361		7,361	(7,346)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE794	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/12/2025	11/12/2026	653	530,000	811.04	46,640			15,991		15,991	(24,921)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE783	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/11/2025	11/11/2026	914	340,000	372.06	14,824			1,318		1,318	(11,965)						0001
S&P 500 INDEX SMARTSTART 853SPE784	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	37	250,000	7284.11	11,575			6,912		6,912	(4,214)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE785	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2026	358	290,000	810.68	25,694			8,722		8,722	(13,512)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE772	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	47	320,000	6756.98	23,552			3,676		3,676	(16,566)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE773	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/10/2025	11/10/2026	1,376	510,000	370.56	22,185			1,963		1,963	(17,847)						0001
S&P 500 INDEX SMARTSTART 853SPE774	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	91	620,000	7236.23	26,846			16,423		16,423	(9,357)						0001

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INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE762	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	91	610,000	6683.98	44,835			6,263		6,263	(31,777)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE763	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2025	11/06/2026	2,688	990,000	368.25	43,164			3,705		3,705	(34,361)						0001
S&P 500 INDEX SMARTSTART 853SPE764	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	119	800,000	7176.27	38,880			25,744		25,744	(11,147)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE765	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/07/2025	11/06/2026	894	370,000	413.79	12,395			5,974		5,974	(5,949)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE766	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/07/2025	11/06/2026	426	340,000	798.02	29,886			8,823		8,823	(16,781)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE795	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	658	199,997	303.76	6,180			3,556		3,556	(2,655)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE797	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	74	490,000	6637.66	36,064			5,717		5,717	(25,677)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE798	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/13/2025	11/13/2026	2,040	750,000	367.68	32,625			2,946		2,946	(26,456)						0001
S&P 500 INDEX SMARTSTART 853SPE799	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	59	400,000	7124.22	16,920			11,442		11,442	(4,713)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE806	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2025	11/17/2026	198	4,900,000	26466.47	177,968			145,064		145,064	(44,551)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE807	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2025	11/17/2026	6,055	40,400,000	7000.69	1,193,416			1,065,832		1,065,832	(246,411)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE808	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2025	11/17/2026	15,725	6,500,000	413.35	141,050			102,024		102,024	(68,366)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE809	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	1,781	539,995	303.18	16,686			10,179		10,179	(7,252)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE817	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/18/2025	11/18/2026	378	2,500,000	7146.04	113,550			102,880		102,880	(25,366)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE818	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/18/2025	11/18/2026	6,055	2,500,000	412.87	54,250			40,804		40,804	(26,565)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE819	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/18/2025	11/18/2026	3,411	1,030,003	301.93	31,827			21,473		21,473	(14,222)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE824	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/19/2025	11/19/2026	101	2,500,000	26816.28	116,625			95,373		95,373	(29,743)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE825	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	1,556	469,998	302.07	14,523			9,718		9,718	(6,465)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE827	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/19/2025	11/19/2026	772	280,000	362.47	12,180			1,145		1,145	(10,033)						0001
S&P 500 INDEX SMARTSTART 853SPE828	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	38	250,000	7018.77	10,475			7,664		7,664	(2,384)						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 PORTFOLIO PLUS INDEX SMARTSTART 853SPE820	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/18/2025	11/18/2026	50	330,000	6561.24	24,288			3,949		3,949	(17,481)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE821	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/18/2025	11/18/2026	1,353	490,000	362.18	21,315			1,990		1,990	(17,546)						0001
S&P 500 INDEX SMARTSTART 853SPE822	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/18/2025	11/18/2026	141	930,000	6978.63	37,758			28,045		28,045	(7,940)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE823	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/18/2025	11/18/2026	406	320,000	787.47	28,352			9,841		9,841	(15,434)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE811	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	101	670,000	6620.75	49,312			7,977		7,977	(35,434)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE812	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2025	11/17/2026	2,082	760,000	365.1	33,060			3,067		3,067	(27,166)						0001
S&P 500 INDEX SMARTSTART 853SPE813	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2026	174	1,160,000	7089.44	52,780			37,706		37,706	(13,265)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE814	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2025	11/17/2026	750	310,000	413.35	10,385			5,124		5,124	(5,186)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE829	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	382	2,500,000	7099.13	119,750			115,463		115,463	(26,114)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE830	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	868	259,999	299.68	8,034			6,448		6,448	(3,750)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE832	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	74	480,000	6493.93	35,328			5,801		5,801	(25,653)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE833	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/20/2025	11/20/2026	1,381	500,000	361.97	21,750			2,058		2,058	(17,969)						0001
S&P 500 INDEX SMARTSTART 853SPE834	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2025	11/20/2026	35	230,000	6982.74	11,385			8,810		8,810	(2,101)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE835	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/20/2025	11/20/2026	510	210,000	411.96	7,035			3,493		3,493	(3,538)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE800	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/14/2025	11/13/2026	639	4,300,000	7181.25	165,980			137,855		137,855	(38,391)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE801	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	6,036	2,500,000	414.15	54,250			36,497		36,497	(25,863)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE802	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1,347	409,997	304.27	12,669			6,991		6,991	(5,373)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE836	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	439	2,900,000	7048.03	113,738			105,395		105,395	(23,814)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE837	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	333	100,000	300.18	3,090			2,391		2,391	(1,429)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE845	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2026	109	2,699,999	26679.69	105,786			84,280		84,280	(26,254)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE846	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2025	11/24/2026	5,280	35,400,000	7014.9	989,784			866,284		866,284	(200,991)						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&PMARC5%EXCESSRETURN CALL_1YR 853SPE847	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2026	9,374	3,900,000	416.05	84,630			50,347		50,347	(38,199)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE848	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/24/2025	11/24/2026	398	120,001	301.71	3,708			2,584		2,584	(1,658)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE855	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/25/2025	11/25/2026	2,480	750,010	302.46	23,175			15,290		15,290	(10,184)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE860	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWID171265Z06	11/26/2025	11/25/2026	367	2,500,000	7365.11	113,750			86,512		86,512	(28,259)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE861	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/26/2025	11/25/2026	495	150,001	302.92	4,635			2,951		2,951	(2,016)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE804	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/14/2025	11/13/2026	711	260,000	365.59	11,310			1,021		1,021	(9,210)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE805	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/14/2025	11/13/2026	300	240,000	800.49	21,216			7,265		7,265	(11,443)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE839	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/21/2025	11/20/2026	94	610,000	6515.9	44,896			7,372		7,372	(32,058)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE840	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/21/2025	11/20/2026	2,336	850,000	363.9	37,060			3,498		3,498	(28,932)						0001
S&P 500 INDEX SMARTSTART 853SPE841	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	82	540,000	6959.55	20,574			16,286		16,286	(4,115)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE842	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	11/21/2025	11/20/2026	644	500,000	776.73	43,950			15,472		15,472	(24,504)						0001
S&P 500 INDEX SMARTSTART 853SPE851	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2025	11/24/2026	75	500,000	7049.09	19,000			13,473		13,473	(4,256)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE856	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/25/2025	11/25/2026	129	860,000	6642.25	63,382			10,647		10,647	(44,720)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE857	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/25/2025	11/25/2026	3,540	1,310,000	370.02	57,116			5,566		5,566	(44,827)						0001
S&P 500 INDEX SMARTSTART 853SPE858	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/25/2025	11/25/2026	123	830,000	7183.33	37,267			24,808		24,808	(9,845)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE859	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/25/2025	11/25/2026	394	310,000	786.91	27,466			9,740		9,740	(15,349)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE863	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/26/2025	11/25/2026	675	250,000	370.38	10,900			1,062		1,062	(8,608)						0001
S&P 500 INDEX SMARTSTART 853SPE864	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/26/2025	11/25/2026	119	810,000	7170.95	31,185			20,368		20,368	(8,971)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE865	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/26/2025	11/25/2026	597	250,000	418.92	8,375			3,138		3,138	(4,814)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE866	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	130	3,299,999	27294.25	136,752			97,371		97,371	(34,727)						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 CALLSPREAD_1YR 853SPE867	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2025	12/01/2026	5,328	36,300,000	7179.83	1,173,942			932,756		932,756	(251,848)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE868	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2025	12/01/2026	20,825	8,700,000	417.76	187,920			99,620		99,620	(80,945)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE869	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	2,403	730,000	303.83	22,557			13,604		13,604	(9,564)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE873	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/01/2025	12/01/2026	367	2,500,000	7489.12	133,500			99,115		99,115	(34,773)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE874	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2025	12/01/2026	2,394	1,000,000	417.76	21,600			11,451		11,451	(9,304)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE877	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	381	2,600,000	7337.48	111,020			84,169		84,169	(26,118)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE878	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	1,676	510,000	304.34	15,759			9,158		9,158	(6,594)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE885	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/03/2025	12/03/2026	365	2,500,000	7362.08	107,000			79,463		79,463	(25,510)						0001
S&P 500 INDEX CALL_1YR 853SPE886	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/03/2025	12/03/2026	365	2,500,000	6849.72	218,000			121,875		121,875	(76,420)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE887	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1,246	379,995	304.86	11,742			6,567		6,567	(4,846)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE871	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	47	310,000	6627.87	22,847			3,948		3,948	(16,388)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE872	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/01/2025	12/01/2026	630	230,000	364.86	10,028			1,014		1,014	(8,038)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE889	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	126	840,000	6685.06	61,908			10,796		10,796	(44,713)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE890	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/03/2025	12/03/2026	3,498	1,290,000	368.78	56,244			5,758		5,758	(45,184)						0001
S&P 500 INDEX SMARTSTART 853SPE891	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/03/2025	12/03/2026	159	1,090,000	7258.65	46,434			29,477		29,477	(15,171)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE892	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	416	330,000	792.64	29,238			10,616		10,616	(16,920)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE880	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	145	970,000	6671.9	71,489			12,410		12,410	(51,487)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE881	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/02/2025	12/02/2026	4,224	1,550,000	366.93	67,580			6,876		6,876	(54,140)						0001
S&P 500 INDEX SMARTSTART 853SPE882	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	359	2,450,000	7231.62	104,125			66,880		66,880	(33,098)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE883	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/02/2025	12/02/2026	958	400,000	417.5	13,400			5,113		5,113	(7,819)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE884	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	12/02/2025	12/02/2026	1,037	820,000	790.8	72,242			26,303		26,303	(41,820)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE893	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	12/04/2025	12/04/2026	98	2,500,000	27602.65	105,150			70,691		70,691	(27,818)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE894	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/04/2025	12/04/2026	5,986	2,500,000	417.63	54,250			29,195		29,195	(23,321)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE895	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	1,374	420,005	305.59	12,978			6,867		6,867	(5,252)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE900	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	12/05/2025	12/04/2026	466	3,200,000	7472.93	155,520			110,135		110,135	(39,354)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE901	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	5,991	2,500,000	417.26	54,000			30,092		30,092	(23,571)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE902	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	326	100,000	306.43	3,090			1,527		1,527	(1,222)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE905	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	98	2,499,999	27216.88	85,250			58,507		58,507	(21,018)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE906	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	4,878	33,400,000	7186.1	1,002,000			782,189		782,189	(209,817)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE907	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	18,273	7,600,000	415.92	164,160			102,928		102,928	(74,201)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE908	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	586	180,000	306.99	5,562			2,660		2,660	(2,161)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE915	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	489	149,998	306.63	4,635			2,290		2,290	(1,819)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE919	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/10/2025	12/10/2026	363	2,500,000	7459.65	117,250			82,507		82,507	(28,641)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE920	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/10/2025	12/10/2026	747	229,997	307.96	7,107			3,158		3,158	(2,682)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE925	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	3,060	939,996	307.19	29,046			13,800		13,800	(11,206)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE929	Fixed Annuity Hedge	N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	12/12/2025	12/11/2026	99	2,499,999	27449.32	116,375			86,468		86,468	(29,829)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE930	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	366	2,500,000	7400.91	118,250			89,301		89,301	(28,129)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE931	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/12/2025	12/11/2026	5,998	2,500,000	416.82	54,000			31,791		31,791	(23,794)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE932	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	851	259,998	305.51	8,034			4,370		4,370	(3,246)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE933	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2025	12/11/2026	3,175	2,500,000	787.3	90,250			52,691		52,691	(30,857)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE938	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2025	12/15/2026	1,614	11,000,000	7175.74	350,460			280,614		280,614	(71,059)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE939	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	10,071	4,200,000	417.04	91,140			53,056		53,056	(39,667)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE940	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1,246	380,002	305.01	11,742			6,721		6,721	(4,795)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE934	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	48	320,000	6633.25	23,584			7,004		7,004	(14,714)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE935	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/12/2025	12/11/2026	1,392	510,000	366.49	22,236			7,631		7,631	(13,063)						0001
S&P 500 INDEX SMARTSTART 853SPE936	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	105	720,000	7208.38	28,944			19,047		19,047	(9,153)						0001
S&P 500 INDEX SMARTSTART 853SPE926	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	38	260,000	7275.72	10,270			6,243		6,243	(3,627)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE927	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2025	12/11/2026	550	230,000	418.38	7,705			2,743		2,743	(4,885)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE928	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	276	220,000	798	19,492			8,016		8,016	(10,843)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE922	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/10/2025	12/10/2026	42	280,000	6707.35	20,636			6,110		6,110	(12,866)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE923	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/10/2025	12/10/2026	1,170	430,000	367.43	18,748			6,415		6,415	(10,925)						0001
S&P 500 INDEX SMARTSTART 853SPE924	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/10/2025	12/10/2026	147	1,010,000	7267.51	40,804			24,956		24,956	(13,774)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE916	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	33	220,000	6690.82	16,192			4,784		4,784	(9,995)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE917	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/09/2025	12/09/2026	955	350,000	366.57	15,260			5,014		5,014	(9,093)						0001
S&P 500 INDEX SMARTSTART 853SPE918	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	34	230,000	7280.35	10,741			6,697		6,697	(3,463)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE909	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	70	470,000	6667.58	34,639			7,562		7,562	(24,026)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE910	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/08/2025	12/08/2026	1,940	710,000	366.05	30,956			7,194		7,194	(21,325)						0001
S&P 500 INDEX SMARTSTART 853SPE911	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	74	510,000	7224.44	20,553			13,087		13,087	(6,550)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE912	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	316	250,000	791.47	22,150			8,226		8,226	(12,971)						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 PORTFOLIO PLUS INDEX SMARTSTART 853SPE904	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	32	210,000	6663.78	15,456			2,979		2,979	(10,936)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE897	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/04/2025	12/04/2026	625	230,000	368.25	10,028			1,631		1,631	(7,480)						0001
S&P 500 INDEX SMARTSTART 853SPE898	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	101	690,000	7240.43	28,221			17,609		17,609	(8,843)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE899	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2025	12/04/2026	575	240,000	417.63	8,040			3,083		3,083	(4,738)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE942	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	71	470,000	6616.52	34,639			11,864		11,864	(20,372)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE943	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2026	1,992	730,000	366.4	31,828			11,742		11,742	(18,028)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE944	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	12/15/2025	12/15/2026	318	250,000	786.15	22,025			9,859		9,859	(11,827)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE946	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	211	5,299,999	26909.84	204,739			156,138		156,138	(47,993)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE947	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/16/2025	12/16/2026	4,779	32,500,000	7136.87	978,250			797,285		797,285	(194,440)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE948	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	18,448	7,700,000	417.4	166,320			94,790		94,790	(71,967)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE949	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	3,611	1,099,992	304.64	33,990			20,074		20,074	(14,002)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE958	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	3,102	939,985	303.02	29,046			19,438		19,438	(12,422)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE961	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/18/2025	12/18/2026	6,697	2,800,000	418.09	60,200			32,802		32,802	(25,639)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE962	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/18/2025	12/18/2026	493	150,000	304.09	4,635			2,870		2,870	(1,933)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE957	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	12/17/2025	12/17/2026	372	2,500,000	7247.05	111,250			95,009		95,009	(24,065)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE960	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	12/18/2025	12/18/2026	100	2,500,001	27403.72	123,500			95,315		95,315	(30,911)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE970	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2025	12/18/2026	732	5,000,000	7454.39	250,000			188,376		188,376	(59,924)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE971	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/19/2025	12/18/2026	7,885	3,300,000	418.51	70,950			37,369		37,369	(29,846)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE972	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	719	220,002	305.91	6,798			3,658		3,658	(2,708)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE973	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	53	350,000	6660.37	25,760			9,567		9,567	(14,259)						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)
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE974	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	1,472	540,000	366.81	23,544			9,259		9,259	(12,312)						0001
S&P 500 INDEX SMARTSTART 853SPE975	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	31	210,000	7278.74	9,765			6,268		6,268	(3,096)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE966	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/18/2025	12/18/2026	73	480,002	6616.47	35,376			13,024		13,024	(19,687)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE967	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/18/2025	12/18/2026	2,024	740,000	365.61	32,264			12,688		12,688	(17,116)						0001
S&P 500 INDEX SMARTSTART 853SPE968	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/18/2025	12/18/2026	65	440,000	7182.6	19,140			13,057		13,057	(5,160)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE969	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/18/2025	12/18/2026	411	320,000	778.97	28,384			13,559		13,559	(13,891)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE951	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	48	320,000	6631.19	23,584			8,636		8,636	(13,452)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE952	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/16/2025	12/16/2026	1,311	480,000	366.26	20,928			7,741		7,741	(11,963)						0001
S&P 500 INDEX SMARTSTART 853SPE953	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/16/2025	12/16/2026	132	900,000	7175.63	36,450			24,296		24,296	(10,413)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE954	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/16/2025	12/16/2026	647	270,000	417.4	9,045			3,262		3,262	(5,821)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE976	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/22/2025	12/22/2026	98	2,500,000	27096.34	89,000			63,735		63,735	(20,602)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE977	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2026	3,431	23,600,000	7213.47	698,560			535,784		535,784	(141,853)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE978	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	12/22/2025	12/22/2026	10,483	4,400,000	419.72	94,600			45,673		45,673	(38,304)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE979	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	3,060	940,000	307.16	29,046			14,331		14,331	(11,163)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE988	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	362	2,500,000	7151.63	54,750			41,497		41,497	(10,620)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE989	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1,114	7,700,000	7238.01	223,146			166,129		166,129	(45,875)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE990	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1,531	470,006	307.08	14,523			7,234		7,234	(5,592)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPE995	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/26/2025	12/24/2026	361	2,500,000	7388.7	96,750			68,605		68,605	(21,722)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPE996	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2025	12/24/2026	5,922	2,500,000	422.15	53,750			21,272		21,272	(20,066)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPE997	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1,237	379,996	307.19	11,704			5,815		5,815	(4,505)						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 CALLSPREAD_1YR 853SPF003	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	98	2,499,999	27720.76	114,000			79,310		79,310	(28,142)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF004	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	3,012	20,800,000	7280.72	678,288			506,253		506,253	(140,524)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF005	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	7,390	3,100,000	419.47	66,960			33,542		33,542	(27,147)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF006	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	4,572	1,399,991	306.19	43,260			23,520		23,520	(17,014)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF013	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	98	2,500,001	26924.11	80,925			58,547		58,547	(17,914)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF014	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2025	12/30/2026	1,595	11,000,000	7243.81	335,280			254,534		254,534	(67,990)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF015	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2025	12/30/2026	8,816	3,700,000	419.68	79,920			39,476		39,476	(32,185)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF016	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1,764	539,998	306.2	16,686			9,091		9,091	(6,558)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE980	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	64	430,000	6674.97	31,691			12,669		12,669	(16,871)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE981	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1,985	730,000	367.81	31,828			12,643		12,643	(16,594)						0001
S&P 500 INDEX SMARTSTART 853SPE982	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	110	760,000	7324.22	35,340			27,104		27,104	(6,658)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPE983	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/22/2025	12/22/2026	810	340,000	419.72	11,390			5,072		5,072	(6,493)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPE984	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/22/2025	12/22/2026	365	290,000	793.81	25,549			12,878		12,878	(12,109)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF017	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	94	630,000	6672.45	46,431			27,649		27,649	(16,663)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF018	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/30/2025	12/30/2026	2,738	1,010,000	368.86	44,036			22,043		22,043	(19,203)						0001
S&P 500 INDEX SMARTSTART 853SPF019	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	135	930,000	7330.01	41,850			36,256		36,256	(4,075)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF020	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/30/2025	12/30/2026	402	320,000	795.75	28,192			20,816		20,816	(7,494)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE999	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	97	650,000	6684.19	47,905			24,520		24,520	(21,037)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF008	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/29/2025	12/29/2026	2,655	980,000	369.07	42,728			19,428		19,428	(20,486)						0001
S&P 500 INDEX SMARTSTART 853SPF009	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/29/2025	12/29/2026	242	1,670,000	7267.6	64,295			52,579		52,579	(8,082)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF010	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2025	12/29/2026	548	230,000	419.47	7,705			4,839		4,839	(3,154)						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 SMARTSTART 853SPF001	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/26/2025	12/24/2026	110	760,000	7282.67	28,576			22,987		22,987	(3,837)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF002	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/26/2025	12/24/2026	362	290,000	801.98	25,636			14,879		14,879	(10,409)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPE992	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/23/2025	12/23/2026	42	280,000	6680.8	20,636			10,046		10,046	(9,222)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPE993	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	12/23/2025	12/23/2026	1,277	470,000	368.06	20,492			9,194		9,194	(9,612)						0001
S&P 500 INDEX SMARTSTART 853SPE994	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/23/2025	12/23/2026	65	450,000	7316.09	19,170			15,531		15,531	(2,780)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF029	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	01/02/2026	01/04/2027	656	4,500,000	7235	148,050			116,339		116,339	(31,711)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF030	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/02/2026	01/04/2027	5,993	2,500,000	417.16	54,000			32,955		32,955	(21,045)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF031	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/02/2026	01/04/2027	1,767	539,997	305.6	16,740			9,649		9,649	(7,091)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF021	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	1,154	7,900,000	7198.04	246,243			195,328		195,328	(48,701)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF022	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/31/2025	12/31/2026	1,606	489,996	305.06	15,141			9,021		9,021	(6,120)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF024	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/31/2025	12/31/2026	68	450,000	6638	33,165			20,667		20,667	(12,498)						0001
S&P 500 INDEX SMARTSTART 853SPF025	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/31/2025	12/31/2026	112	770,000	7206.26	29,953			25,720		25,720	(4,233)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF026	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/31/2025	12/31/2026	550	230,000	417.81	7,705			5,043		5,043	(2,662)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF034	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/02/2026	01/04/2027	151	1,000,000	6625.99	73,900			46,783		46,783	(27,117)						0001
S&P 500 INDEX SMARTSTART 853SPF035	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/02/2026	01/04/2027	163	1,120,000	7304.27	52,640			45,698		45,698	(6,942)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF036	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/02/2026	01/04/2027	719	300,000	417.16	10,050			6,612		6,612	(3,438)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF037	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/02/2026	01/04/2027	713	560,000	785.62	49,784			37,613		37,613	(12,171)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF039	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2026	01/05/2027	98	2,500,000	27535.03	111,700			81,027		81,027	(30,673)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF040	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2026	01/05/2027	536	3,700,000	7530.14	183,742			132,611		132,611	(51,131)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF041	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2026	01/05/2027	6,908	2,900,000	419.83	62,350			31,113		31,113	(31,237)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF042	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/05/2026	01/05/2027	1,108	340,003	306.73	10,506			5,590		5,590	(4,916)						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)
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF043	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/05/2026	01/05/2027	6,029	2,230,000	369.89		97,228		59,672		59,672	(37,556)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF044	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/06/2026	01/06/2027	432	3,000,000	7342.76		102,300		74,062		74,062	(28,238)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF045	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/06/2026	01/06/2027	585	180,002	307.68		5,562		2,758		2,758	(2,804)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF052	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/06/2026	01/06/2027	360	2,500,000	7634.44		132,000		89,087		89,087	(42,913)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF053	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2026	01/06/2027	2,853	1,200,000	420.68		25,800		12,055		12,055	(13,745)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF055	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	01/07/2026	01/07/2027	491	3,400,000	7246.21		96,900		73,080		73,080	(23,820)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF056	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	01/07/2026	01/07/2027	5,942	2,500,000	420.71		53,500		25,129		25,129	(28,371)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF057	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/07/2026	01/07/2027	847	259,996	307.04		8,034		4,198		4,198	(3,836)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF062	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	98	2,499,999	27177.82		90,350		65,304		65,304	(25,046)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF063	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/08/2026	01/08/2027	3,886	26,900,000	7223.24		715,540		542,913		542,913	(172,627)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF064	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/08/2026	01/08/2027	1,272	390,000	306.54		12,051		6,562		6,562	(5,489)						0001
S&P 500 INDEX SMARTSTART 853SPF066	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/08/2026	01/08/2027	53	370,000	7273.07		13,727		12,148		12,148	(1,579)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF059	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/07/2026	01/07/2027	84	560,000	6705.8		41,272		27,386		27,386	(13,886)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF060	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/07/2026	01/07/2027	1,967	730,000	371.21		31,828		20,060		20,060	(11,768)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF061	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/07/2026	01/07/2027	338	270,000	798.95		23,787		18,397		18,397	(5,390)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF048	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/06/2026	01/06/2027	96	640,000	6695.42		47,168		31,034		31,034	(16,134)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF049	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/06/2026	01/06/2027	2,774	1,030,000	371.34		44,908		27,983		27,983	(16,925)						0001
S&P 500 INDEX SMARTSTART 853SPF050	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2027	140	970,000	7355.95		41,516		36,410		36,410	(5,106)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF051	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/06/2026	01/06/2027	323	260,000	804.2		22,906		17,637		17,637	(5,269)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF069	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2026	01/08/2027	359	2,500,000	7573.74		120,000		80,769		80,769	(39,231)						0001

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S&PMARC5%EXCESSRETURN CALL_1YR 853SPF070	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2026	01/08/2027	5,942	2,500,000	420.71		53,500		25,205		25,205	(28,295)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF071	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	455	140,000	307.78		4,326		2,141		2,141	(2,185)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF072	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/09/2026	01/08/2027	645	240,000	372.2		10,464		6,722		6,722	(3,742)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF073	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2026	01/12/2027	358	2,500,000	7575.92		118,750		79,433		79,433	(39,317)						0001
S&P 500 INDEX CALL_1YR 853SPF074	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/12/2026	01/12/2027	358	2,500,000	6977.27		210,100		112,128		112,128	(97,972)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF075	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/12/2026	01/12/2027	9,718	4,100,000	421.88		87,740		38,031		38,031	(49,709)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF076	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/12/2026	01/12/2027	1,332	409,997	307.82		12,669		6,326		6,326	(6,343)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF081	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/13/2026	01/13/2027	359	2,500,000	7394.8		91,500		64,694		64,694	(26,806)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF082	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2027	358	109,999	307.24		3,399		1,780		1,780	(1,619)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF083	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2027	67	450,000	6681.29		33,165		23,058		23,058	(10,107)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF084	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/13/2026	01/13/2027	2,725	1,010,000	370.68		44,036		29,491		29,491	(14,545)						0001
S&P 500 INDEX SMARTSTART 853SPF085	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	65	450,000	7376.69		19,395		17,320		17,320	(2,075)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF086	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2026	01/13/2027	409	330,000	806.05		29,238		23,119		23,119	(6,119)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF078	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/12/2026	01/12/2027	57	380,000	6693.66		28,006		19,369		19,369	(8,637)						0001
S&P 500 INDEX SMARTSTART 853SPF079	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/12/2026	01/12/2027	80	560,000	7345.67		21,672		19,259		19,259	(2,413)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF080	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/12/2026	01/12/2027	616	260,000	421.88		8,710		5,954		5,954	(2,756)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF088	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/14/2026	01/14/2027	98	2,499,999	27375.89		101,350		73,893		73,893	(27,457)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF089	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/14/2026	01/14/2027	404	2,800,000	7259.08		82,152		61,384		61,384	(20,768)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF090	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	5,920	2,500,000	422.31		53,750		22,524		22,524	(31,226)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF091	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/14/2026	01/14/2027	686	209,999	306.25		6,489		3,671		3,671	(2,818)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF093	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/14/2026	01/14/2027	57	380,000	6639.35		28,006		19,608		19,608	(8,398)						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)
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF094	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/14/2026	01/14/2027	1,568	580,000	369.92		25,288		16,992		16,992	(8,296)						0001
S&P 500 INDEX SMARTSTART 853SPF095	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2027	72	500,000	7405.23		24,700		22,186		22,186	(2,514)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF096	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/15/2026	01/15/2027	1,911	13,271,187	7244.47		352,615		261,951		261,951	(90,664)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF097	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/15/2026	01/15/2027	1,962	601,101	306.36		18,574		10,451		10,451	(8,123)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF104	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2026	01/15/2027	82	2,082,174	27474.59		85,786		61,448		61,448	(24,337)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF105	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2026	01/15/2027	3,200	22,205,334	7341.14		766,084		561,043		561,043	(205,041)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF106	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2026	01/15/2027	7,665	3,218,095	419.83		68,867		35,524		35,524	(33,343)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF107	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	2,617	801,333	306.26		24,761		14,036		14,036	(10,725)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF100	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/15/2026	01/15/2027	74	496,151	6661.17		36,566		25,903		25,903	(10,664)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF101	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/15/2026	01/15/2027	1,872	694,834	371.12		30,295		20,533		20,533	(9,761)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF102	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/15/2026	01/15/2027	487	390,272	802.02		34,344		27,589		27,589	(6,755)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF110	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	55	361,655	6625.21		26,618		18,974		18,974	(7,643)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF111	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/16/2026	01/15/2027	1,359	503,924	370.75		21,971		14,990		14,990	(6,981)						0001
S&P 500 INDEX SMARTSTART 853SPF112	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	38	261,614	7321.02		10,595		9,492		9,492	(1,103)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF115	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/20/2026	01/20/2027	119	2,961,157	27401.37		149,835		118,397		118,397	(31,437)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF116	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	01/20/2026	01/20/2027	874	5,942,782	7386.15		290,008		234,694		234,694	(55,314)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF117	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2026	01/20/2027	3,758	1,572,554	418.41		33,810		19,626		19,626	(14,183)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF118	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/20/2026	01/20/2027	2,461	746,377	303.26		23,063		16,431		16,431	(6,633)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF120	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/20/2026	01/20/2027	637	231,641	363.74		10,100		7,110		7,110	(2,989)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF121	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/20/2026	01/20/2027	649	271,452	418.41		9,094		6,471		6,471	(2,623)						0001

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S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF122	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/20/2026	01/20/2027	379	292,307	770.51		25,898		21,210		21,210	(4,688)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF129	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2026	01/22/2027	27	685,653	27212.77		25,095		18,298		18,298	(6,797)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF130	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2026	01/22/2027	1,592	11,006,831	7248.65		324,702		247,876		247,876	(76,826)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF131	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/22/2026	01/22/2027	1,432	604,731	422.31		13,002		5,588		5,588	(7,414)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF132	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/22/2026	01/22/2027	654	200,216	306.1		6,187		3,615		3,615	(2,572)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF138	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2026	01/22/2027	33	841,762	27971.42		40,910		28,404		28,404	(12,505)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF139	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2026	01/22/2027	510	3,528,441	7524.18		172,541		124,969		124,969	(47,572)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF140	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	01/23/2026	01/22/2027	1,915	810,445	423.25		17,425		6,932		6,932	(10,492)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF141	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/23/2026	01/22/2027	4,407	1,351,581	306.67		41,764		23,397		23,397	(18,367)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF147	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2026	01/26/2027	86	2,213,956	27592.85		88,359		61,285		61,285	(27,074)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF148	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2026	01/26/2027	3,952	27,469,350	7285.93		807,599		598,099		598,099	(209,500)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF149	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2026	01/26/2027	9,504	4,041,174	425.23		85,269		29,666		29,666	(55,603)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF150	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/26/2026	01/26/2027	1,209	371,622	307.37		11,483		6,173		6,173	(5,310)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF160	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/27/2026	01/27/2027	103	716,352	7504.79		31,018		21,439		21,439	(9,580)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF134	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/22/2026	01/22/2027	32	207,581	6568.09		15,278		11,327		11,327	(3,951)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF135	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/22/2026	01/22/2027	898	327,418	364.72		14,275		10,196		10,196	(4,080)						0001
S&P 500 INDEX SMARTSTART 853SPF136	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/22/2026	01/22/2027	54	371,893	7326.08		16,140		14,585		14,585	(1,555)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF152	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/26/2026	01/26/2027	67	440,547	6580.31		32,424		24,572		24,572	(7,853)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF153	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/26/2026	01/26/2027	1,834	667,652	364.12		29,110		21,222		21,222	(7,887)						0001
S&P 500 INDEX SMARTSTART 853SPF154	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2026	01/26/2027	104	723,014	7347.78		30,294		27,677		27,677	(2,618)						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&PMARC5%EXCESSRETURN SMARTSTART 853SPF155	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2026	01/26/2027	493	209,595	425.23		7,021		5,134		5,134	(1,887)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF156	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/26/2026	01/26/2027	324	255,679	789.88		22,500		19,047		19,047	(3,453)						0001
S&P 500 INDEX SMARTSTART 853SPF161	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2026	01/27/2027	107	746,773	7327.53		27,631		25,171		25,171	(2,460)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF162	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/28/2026	01/28/2027	30	792,313	28375.25		38,150		23,935		23,935	(14,214)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF163	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/28/2026	01/28/2027	203	1,419,301	7616.52		71,817		48,027		48,027	(23,790)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF164	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1,465	625,528	427.06		13,449		3,948		3,948	(9,501)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF165	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	990	305,041	307.99		9,426		4,864		4,864	(4,562)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF167	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	43	287,344	6624.67		21,177		16,146		16,146	(5,031)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF168	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/28/2026	01/28/2027	1,230	449,862	365.84		19,614		14,488		14,488	(5,126)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF169	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/29/2026	01/29/2027	22	581,651	28190.58		27,512		18,022		18,022	(9,490)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF170	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/29/2026	01/29/2027	353	2,458,863	7619.92		126,386		85,322		85,322	(41,064)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF171	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	01/29/2026	01/29/2027	1,024	438,215	427.74		9,290		2,615		2,615	(6,675)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF172	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/29/2026	01/29/2027	2,913	895,251	307.37		27,663		14,992		14,992	(12,671)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF181	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	21	526,443	28084.63		27,196		19,075		19,075	(8,121)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF182	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	01/30/2026	01/29/2027	327	2,268,179	7539.95		110,007		78,007		78,007	(32,000)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF183	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/30/2026	01/29/2027	2,928	1,235,788	422		26,322		11,960		11,960	(14,362)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF184	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	620	189,872	306.07		5,867		3,497		3,497	(2,370)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF190	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2026	02/02/2027	136	3,512,816	27769.39		149,892		103,310		103,310	(46,582)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF191	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2026	02/02/2027	5,223	36,440,921	7302.24		1,042,210		757,047		757,047	(285,164)						0001
S&P 500 INDEX CALL_1YR 853SPF192	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	57	396,192	6976.44		33,958		19,061		19,061	(14,896)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF193	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2026	02/02/2027	14,488	6,098,131	420.9		129,890		65,092		65,092	(64,799)						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)
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF194	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1,423	435,751	306.32		13,465		7,962		7,962	(5,503)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF200	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	109	761,286	7667.81		40,744		27,256		27,256	(13,488)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF201	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	128	891,739	7813.61		54,467		35,365		35,365	(19,103)						0001
S&P 500 INDEX CALL_1YR 853SPF202	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	110	766,216	7538.04		30,771		12,690		12,690	(18,081)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF203	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2026	02/02/2027	2,593	1,091,526	420.9		23,250		11,651		11,651	(11,599)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF196	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	81	532,810	6587.02		39,268		30,860		30,860	(8,409)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF197	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1,402	513,013	365.97		22,367		16,944		16,944	(5,423)						0001
S&P 500 INDEX SMARTSTART 853SPF198	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2026	02/02/2027	32	220,971	7374.79		9,259		8,432		8,432	(827)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF199	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	02/02/2026	02/02/2027	297	234,671	789.73		20,651		18,026		18,026	(2,625)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF176	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/29/2026	01/29/2027	52	339,397	6587.59		25,014		19,285		19,285	(5,728)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF177	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1,908	694,044	363.74		30,260		22,411		22,411	(7,849)						0001
S&P 500 INDEX SMARTSTART 853SPF178	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2026	01/29/2027	58	405,159	7402.48		18,232		16,798		16,798	(1,434)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF179	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/29/2026	01/29/2027	678	290,117	427.74		9,719		7,208		7,208	(2,511)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF180	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/29/2026	01/29/2027	311	245,114	787.94		21,717		18,546		18,546	(3,171)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF188	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	698	250,972	359.79		10,942		8,150		8,150	(2,792)						0001
S&P 500 INDEX SMARTSTART 853SPF189	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2026	01/29/2027	72	500,385	7288.76		18,814		16,988		16,988	(1,827)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF125	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/21/2026	01/21/2027	113	735,769	6535.51		54,226		39,922		39,922	(14,305)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF126	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/21/2026	01/21/2027	2,215	804,009	363.02		35,055		24,758		24,758	(10,297)						0001
S&P 500 INDEX SMARTSTART 853SPF127	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/21/2026	01/21/2027	103	711,438	7279.22		30,805		27,687		27,687	(3,118)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF128	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	01/21/2026	01/21/2027	299	234,099	782.66		20,601		17,009		17,009	(3,592)						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 CALLSPREAD_1YR 853SPF206	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2026	02/03/2027	23	577,011	27677.37		28,389		20,932		20,932	(7,457)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF207	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2026	02/03/2027	292	2,017,756	7579.84		105,730		76,116		76,116	(29,614)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF208	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2026	02/03/2027	4,047	1,706,055	421.6		36,339		17,292		17,292	(19,047)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF209	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	1,091	332,749	304.89		10,282		6,746		6,746	(3,536)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF212	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	136	888,512	6517.45		65,483		51,903		51,903	(13,580)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF213	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	02/03/2026	02/03/2027	3,672	1,337,881	364.3		58,332		44,538		44,538	(13,794)						0001
S&P 500 INDEX SMARTSTART 853SPF214	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	181	1,254,543	7325.27		54,322		49,394		49,394	(4,928)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF215	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2026	02/03/2027	563	237,312	421.6		7,950		6,002		6,002	(1,948)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF216	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	467	363,878	779.15		32,240		28,123		28,123	(4,117)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF217	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	85	584,188	7589.58		32,644		23,962		23,962	(8,682)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF218	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	331	99,998	302.53		3,090		2,388		2,388	(702)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF222	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2026	02/05/2027	84	570,831	7480.28		30,996		25,223		25,223	(5,774)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF223	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	02/05/2026	02/05/2027	955	402,504	421.29		8,573		4,203		4,203	(4,370)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF225	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	02/06/2026	02/05/2027	94	2,364,653	27387.76		115,159		90,733		90,733	(24,426)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF226	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/06/2026	02/05/2027	692	4,799,534	7538.18		232,297		168,767		168,767	(63,531)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF227	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/06/2026	02/05/2027	1,709	724,035	423.74		15,444		6,223		6,223	(9,220)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF228	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	524	158,827	302.98		4,908		3,688		3,688	(1,220)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF232	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2026	02/09/2027	138	3,478,324	26897.94		124,524		96,393		96,393	(28,131)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF233	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2026	02/09/2027	5,672	39,506,586	7290.08		1,121,987		833,933		833,933	(288,054)						0001
S&P 500 INDEX CALL_1YR 853SPF234	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/09/2026	02/09/2027	65	455,164	6964.82		39,281		22,799		22,799	(16,482)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF235	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	02/09/2026	02/09/2027	20,202	8,586,298	425.02		182,888		67,319		67,319	(115,569)						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)
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF236	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	3,093	941,686	304.41		29,098		20,007		20,007	(9,091)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF239	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	193	1,257,473	6512.24		92,676		75,346		75,346	(17,330)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF240	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/09/2026	02/09/2027	5,329	1,951,480	366.17		85,085		66,736		66,736	(18,348)						0001
S&P 500 INDEX SMARTSTART 853SPF241	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	155	1,077,131	7394.55		48,363		44,725		44,725	(3,638)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF242	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2026	02/09/2027	705	299,699	425.02		10,040		7,780		7,780	(2,260)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF243	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/09/2026	02/09/2027	630	493,487	783.77		43,476		38,997		38,997	(4,479)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF247	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2026	02/10/2027	234	1,625,410	7583.93		81,271		58,916		58,916	(22,355)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF248	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2026	02/10/2027	2,224	946,220	425.48		20,344		7,165		7,165	(13,179)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF249	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/10/2026	02/10/2027	617	187,517	303.86		5,794		4,145		4,145	(1,649)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF252	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/10/2026	02/10/2027	798	292,271	366.4		12,743		10,054		10,054	(2,689)						0001
S&P 500 INDEX SMARTSTART 853SPF253	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	66	457,082	7338.88		19,243		17,804		17,804	(1,440)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF254	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/11/2026	02/11/2027	18	453,759	27411.41		21,236		16,407		16,407	(4,829)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF255	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/11/2026	02/11/2027	85	589,365	7633.53		31,826		22,392		22,392	(9,433)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF256	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2027	890	378,233	425.09		8,094		2,968		2,968	(5,126)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF257	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	700	212,576	303.87		6,569		4,706		4,706	(1,862)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF262	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2026	02/12/2027	25	619,652	27084.78		31,416		26,738		26,738	(4,678)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF263	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2026	02/12/2027	193	1,318,099	7515.35		71,573		56,582		56,582	(14,991)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF264	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2026	02/12/2027	3,985	1,691,138	424.39		36,190		14,097		14,097	(22,093)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF265	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1,236	372,809	301.66		11,520		9,575		9,575	(1,945)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF273	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/13/2026	02/12/2027	42	1,034,706	26901.79		48,631		40,812		40,812	(7,819)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF274	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	02/13/2026	02/12/2027	685	4,680,503	7428.87		226,536		181,477		181,477	(45,059)						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&PMARC5%EXCESSRETURN CALL_1YR 853SPF275	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2026	02/12/2027	2,495	1,063,184	426.21		22,540		7,627		7,627	(14,912)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF276	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/13/2026	02/12/2027	2,932	886,453	302.36		27,392		21,750		21,750	(5,641)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF260	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/11/2026	02/11/2027	69	445,636	6504.79		32,843		26,898		26,898	(5,946)						0001
S&P 500 INDEX SMARTSTART 853SPF261	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2027	43	295,074	7320.47		11,862		11,015		11,015	(847)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF268	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/12/2026	02/12/2027	42	271,846	6459.8		20,035		16,463		16,463	(3,572)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF269	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/12/2026	02/12/2027	2,304	839,724	364.46		36,612		29,120		29,120	(7,492)						0001
S&P 500 INDEX SMARTSTART 853SPF270	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/12/2026	02/12/2027	84	574,449	7218.13		23,840		22,105		22,105	(1,735)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF271	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/12/2026	02/12/2027	504	213,762	424.39		7,161		5,617		5,617	(1,544)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF272	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/12/2026	02/12/2027	359	276,165	769.88		24,468		22,090		22,090	(2,378)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF278	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	780	283,892	363.77		12,378		9,872		9,872	(2,505)						0001
S&P 500 INDEX SMARTSTART 853SPF279	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2026	02/12/2027	70	475,863	7230.62		20,081		18,722		18,722	(1,360)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF280	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/17/2026	02/17/2027	69	470,978	7082.73		10,267		8,474		8,474	(1,793)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF281	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2026	02/17/2027	167	4,135,305	26391.19		156,645		133,290		133,290	(23,356)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF282	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2026	02/17/2027	6,811	46,608,277	7201.12		1,465,830		1,201,969		1,201,969	(263,861)						0001
S&P 500 INDEX CALL_1YR 853SPF283	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	02/17/2026	02/17/2027	144	987,357	6843.22		87,480		60,869		60,869	(26,611)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF284	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2026	02/17/2027	30,313	12,892,157	425.3		275,892		101,414		101,414	(174,479)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF285	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/17/2026	02/17/2027	2,411	727,220	301.63		22,471		18,887		18,887	(3,584)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF286	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/17/2026	02/17/2027	53	363,664	7017.72		5,888		4,866		4,866	(1,021)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF289	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/17/2026	02/17/2027	70	451,004	6471.53		33,239		27,879		27,879	(5,360)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF294	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/18/2026	02/18/2027	70	480,977	7460.72		22,894		17,607		17,607	(5,287)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF295	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/18/2026	02/18/2027	378	114,366	302.41		3,534		2,829		2,829	(705)						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 PORTFOLIO PLUS INDEX SMARTSTART 853SPF298	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	61	393,121	6478.71		28,973		24,490		24,490	(4,483)						0001
S&P 500 INDEX SMARTSTART 853SPF299	Fixed Annuity Hedge	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/18/2026	02/18/2027	177	1,220,823	7246.71		47,856		44,357		44,357	(3,500)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF300	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	437	338,581	774.95		30,032		27,755		27,755	(2,277)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF301	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	140	958,611	7358		40,444		31,891		31,891	(8,552)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF302	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/19/2026	02/19/2027	1,560	664,029	425.63		14,144		5,118		5,118	(9,026)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF304	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	45	288,976	6461.83		21,298		18,003		18,003	(3,295)						0001
S&P 500 INDEX SMARTSTART 853SPF305	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	79	542,486	7235.86		22,079		20,203		20,203	(1,876)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF306	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/19/2026	02/19/2027	583	247,976	425.63		8,307		6,669		6,669	(1,638)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF307	Fixed Annuity Hedge	N/A	Equity/Index	BMO	NQQ6HPCNCCU6TUTQYE16	02/20/2026	02/19/2027	19	466,473	27021.13		20,665		16,358		16,358	(4,306)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF308	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/20/2026	02/19/2027	142	980,750	7548.64		50,607		37,249		37,249	(13,357)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF309	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/20/2026	02/19/2027	1,338	570,886	426.75		12,046		4,011		4,011	(8,035)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF311	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	54	351,396	6492.01		25,898		21,974		21,974	(3,924)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF312	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	02/20/2026	02/19/2027	4,986	1,817,148	364.46		79,228		65,344		65,344	(13,884)						0001
S&P 500 INDEX SMARTSTART 853SPF313	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/20/2026	02/19/2027	99	686,244	7297.82		28,616		26,705		26,705	(1,912)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF314	Fixed Annuity Hedge	N/A	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	02/20/2026	02/19/2027	433	337,042	777.57		29,660		27,749		27,749	(1,911)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF315	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/23/2026	02/23/2027	113	2,802,693	26996.99		138,173		116,637		116,637	(21,535)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF316	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/23/2026	02/23/2027	1,712	11,706,721	7277.42		443,685		361,773		361,773	(81,912)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF317	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/23/2026	02/23/2027	12,300	5,263,918	427.95		111,595		33,912		33,912	(77,683)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF318	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1,987	597,599	300.74		18,466		16,597		16,597	(1,869)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF323	Fixed Annuity Hedge	N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	103	2,566,478	26433.2		84,591		69,022		69,022	(15,570)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF324	Fixed Annuity Hedge	N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/24/2026	02/24/2027	3,737	25,746,647	7200.12		708,033		564,715		564,715	(143,318)						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 CALL_1YR 853SPF325	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/24/2026	02/24/2027	62	423,884	6890.07		37,853		24,833		24,833	(13,020)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF326	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/24/2026	02/24/2027	13,949	5,973,113	428.2		126,630		37,812		37,812	(88,818)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF327	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2027	1,642	495,660	301.86		15,316		12,847		12,847	(2,469)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF329	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2027	56	362,793	6506.71		26,738		23,123		23,123	(3,614)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF330	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	02/24/2026	02/24/2027	1,520	554,966	365.09		24,197		20,242		20,242	(3,955)						0001
S&P 500 INDEX SMARTSTART 853SPF331	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2027	107	735,085	7346.19		35,284		33,144		33,144	(2,140)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF332	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2026	02/24/2027	516	220,741	428.2		7,395		6,042		6,042	(1,353)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF336	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	17	432,577	27844.21		22,581		16,926		16,926	(5,654)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF337	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/25/2026	02/25/2027	172	1,197,464	7601.84		62,268		44,552		44,552	(17,716)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF338	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/25/2026	02/25/2027	702	212,545	302.91		6,568		5,158		5,158	(1,409)						0001
S&P 500 INDEX SMARTSTART 853SPF341	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/25/2026	02/25/2027	88	610,130	7293.44		22,575		20,969		20,969	(1,606)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF342	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2026	02/26/2027	28	699,861	27592.88		37,373		29,700		29,700	(7,672)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF343	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	02/26/2026	02/26/2027	247	1,705,304	7451.9		76,739		58,247		58,247	(18,492)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF344	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/26/2026	02/26/2027	3,075	1,319,131	429.02		27,966		7,845		7,845	(20,121)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF345	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/26/2026	02/26/2027	1,876	567,533	302.57		17,537		14,107		14,107	(3,430)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF352	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/27/2026	02/26/2027	30	758,346	27510.96		40,572		32,643		32,643	(7,928)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF353	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/27/2026	02/26/2027	278	1,909,890	7472.53		92,821		71,819		71,819	(21,001)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF354	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/27/2026	02/26/2027	916	394,307	430.44		8,320		2,074		2,074	(6,246)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF355	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	872	263,779	302.67		8,151		6,514		6,514	(1,636)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF348	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/26/2026	02/26/2027	73	472,935	6516.89		34,855		30,271		30,271	(4,584)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF349	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	02/26/2026	02/26/2027	1,974	720,150	364.74		31,399		26,391		26,391	(5,008)						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 SMARTSTART 853SPF350	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/26/2026	02/26/2027	68	471,096	7340.66		21,388		20,134		20,134	(1,253)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF351	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/26/2026	02/26/2027	420	326,668	777.29		28,943		27,514		27,514	(1,429)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF371	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/03/2026	03/03/2027	15	362,401	27117.93		18,736		15,688		15,688	(3,048)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF372	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/03/2026	03/03/2027	172	1,174,159	7447.17		60,821		49,191		49,191	(11,631)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF373	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2026	03/03/2027	1,743	742,234	425.87		15,810		5,832		5,832	(9,978)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF374	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	863	261,775	303.23		8,089		6,294		6,294	(1,795)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF378	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/03/2026	03/03/2027	678	240,520	354.73		10,487		9,000		9,000	(1,487)						0001
S&P 500 INDEX SMARTSTART 853SPF379	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2026	03/03/2027	33	223,319	7202.45		9,379		8,736		8,736	(644)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF380	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	03/03/2026	03/03/2027	292	222,910	762.34		19,616		19,037		19,037	(579)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF381	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	24	605,867	27397.28		29,869		23,514		23,514	(6,355)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF382	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2027	243	1,669,103	7487.07		84,290		65,519		65,519	(18,771)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF383	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2026	03/04/2027	1,265	539,078	426.2		11,536		4,138		4,138	(7,399)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF384	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2027	1,758	534,982	304.26		16,531		12,050		12,050	(4,481)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF386	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2027	129	824,308	6404.25		60,752		54,090		54,090	(6,661)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF387	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/04/2026	03/04/2027	2,561	910,397	355.52		39,693		34,104		34,104	(5,589)						0001
S&P 500 INDEX SMARTSTART 853SPF388	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2026	03/04/2027	370	2,542,115	7213.66		94,567		88,242		88,242	(6,325)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF389	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	03/04/2026	03/04/2027	418	320,507	766.02		28,205		27,426		27,426	(779)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF390	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2026	03/05/2027	23	577,123	27474.91		30,241		23,916		23,916	(6,326)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF391	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2026	03/05/2027	292	1,996,921	7509		109,631		87,090		87,090	(22,541)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF392	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	03/05/2026	03/05/2027	4,170	1,767,169	423.79		37,623		16,452		16,452	(21,171)						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 CALL_1YR 853SPF393	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	1,502	457,635	304.65		14,141		10,067		10,067	(4,074)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF395	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	49	307,016	6321.11		22,596		20,177		20,177	(2,419)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF396	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/05/2026	03/05/2027	1,304	457,258	350.65		19,891		17,224		17,224	(2,666)						0001
S&P 500 INDEX SMARTSTART 853SPF397	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2026	03/05/2027	146	999,064	7261.73		46,357		42,984		42,984	(3,373)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF357	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2026	03/02/2027	57	1,421,924	26707.09		54,175		44,078		44,078	(10,097)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF358	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	03/02/2026	03/02/2027	3,743	25,755,563	7226.39		785,545		625,811		625,811	(159,733)						0001
S&P 500 INDEX CALL_1YR 853SPF359	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2026	03/02/2027	78	536,621	6881.62		48,081		32,308		32,308	(15,773)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF360	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2026	03/02/2027	7,651	3,277,248	428.35		69,478		20,933		20,933	(48,544)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF361	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/02/2026	03/02/2027	1,577	478,779	303.63		14,795		11,195		11,195	(3,600)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF367	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	03/02/2026	03/02/2027	267	1,840,785	7563.59		99,955		76,061		76,061	(23,894)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF368	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2026	03/02/2027	2,719	1,164,582	428.35		24,689		7,439		7,439	(17,250)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF398	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	147	991,805	7348.64		50,532		43,413		43,413	(7,119)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF399	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/05/2027	4,071	1,723,290	423.27		36,534		16,697		16,697	(19,837)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF400	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	647	196,374	303.38		6,068		4,694		4,694	(1,374)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF404	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	35	216,261	6206.25		15,917		14,249		14,249	(1,668)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF405	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/06/2026	03/05/2027	1,015	351,291	346.2		15,316		13,256		13,256	(2,061)						0001
S&P 500 INDEX SMARTSTART 853SPF406	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2026	03/05/2027	68	458,401	7120.16		19,390		17,892		17,892	(1,499)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF407	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	266	200,794	756.28		17,790		17,328		17,328	(463)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF363	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/02/2026	03/02/2027	66	424,379	6449.01		31,277		27,574		27,574	(3,703)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF364	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/02/2026	03/02/2027	1,857	668,606	360.13		29,151		24,936		24,936	(4,215)						0001
S&P 500 INDEX SMARTSTART 853SPF365	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/02/2026	03/02/2027	56	386,693	7323.42		18,059		17,139		17,139	(920)						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&PMARC5%EXCESSRETURN SMARTSTART 853SPF366	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/02/2026	03/02/2027	469	200,985	428.35		6,733		5,610		5,610	(1,123)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF408	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2026	03/09/2027	18	442,217	27331.65		22,199		18,052		18,052	(4,147)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF409	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2026	03/09/2027	185	1,254,013	7409.67		63,955		52,686		52,686	(11,269)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF410	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/09/2026	03/09/2027	2,473	1,047,325	423.54		22,413		10,051		10,051	(12,362)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF411	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	329	100,001	304.3		3,090		2,269		2,269	(821)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF413	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	71	441,609	6233		32,502		29,561		29,561	(2,941)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF414	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/09/2026	03/09/2027	1,952	674,677	345.69		29,348		25,752		25,752	(3,597)						0001
S&P 500 INDEX SMARTSTART 853SPF415	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2026	03/09/2027	195	1,327,566	7162.29		53,766		49,704		49,704	(4,062)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF416	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/09/2026	03/09/2027	637	269,742	423.54		9,036		7,686		7,686	(1,350)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF417	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	338	2,292,774	7488.79		130,688		108,244		108,244	(22,444)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF418	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	990	420,239	424.49		8,993		3,760		3,760	(5,233)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF419	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	2,080	629,824	302.82		19,461		15,752		15,752	(3,709)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF421	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/10/2026	03/10/2027	672	235,050	349.89		10,248		8,982		8,982	(1,266)						0001
S&P 500 INDEX SMARTSTART 853SPF422	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	65	439,985	7149.71		17,907		16,599		16,599	(1,309)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF423	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	322	244,553	759.61		21,667		21,314		21,314	(353)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF424	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	03/11/2026	03/11/2027	76	1,902,299	27518.93		101,963		82,539		82,539	(19,424)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF425	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	03/11/2027	222	1,501,604	7407.98		78,384		65,739		65,739	(12,645)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF426	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1,568	662,634	422.62		14,114		6,853		6,853	(7,261)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF427	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	4,734	1,441,962	304.59		44,557		32,234		32,234	(12,323)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF431	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	65	406,789	6267.19		29,940		27,305		27,305	(2,635)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF432	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/11/2026	03/11/2027	1,142	397,875	348.43		17,308		15,307		15,307	(2,000)						0001

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S&P 500 INDEX SMARTSTART 853SPF433	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/11/2026	03/11/2027	148	1,004,848	7142.37		40,596		37,811		37,811	(2,785)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF434	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	19	458,233	26802.94		22,692		19,739		19,739	(2,953)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF435	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/12/2026	03/12/2027	141	939,703	7297.18		49,334		44,392		44,392	(4,943)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF436	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/12/2026	03/12/2027	893	374,230	418.93		8,001		5,063		5,063	(2,938)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF437	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1,434	433,515	302.39		13,395		11,181		11,181	(2,214)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF439	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	34	207,591	6153.24		15,279		14,011		14,011	(1,268)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF440	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/12/2026	03/12/2027	874	301,306	344.84		13,107		11,631		11,631	(1,476)						0001
S&P 500 INDEX SMARTSTART 853SPF441	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	121	807,640	7016.93		31,336		29,424		29,424	(1,913)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF442	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2026	03/12/2027	22	547,769	26553.05		26,293		23,399		23,399	(2,894)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF443	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	03/13/2026	03/12/2027	449	2,980,847	7194.6		143,379		133,382		133,382	(9,996)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF444	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2026	03/12/2027	1,137	475,170	417.89		10,026		6,907		6,907	(3,119)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF445	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1,340	404,055	301.63		12,485		10,928		10,928	(1,557)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF448	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	48	292,881	6126.6		21,527		19,832		19,832	(1,694)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF449	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	1,221	420,106	344.04		18,275		16,282		16,282	(1,993)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF450	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/13/2026	03/12/2027	370	276,724	747.34		24,296		24,381		24,381	85						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF451	Fixed Annuity Hedge	N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/16/2026	03/16/2027	51	1,245,442	26770.77		57,789		49,549		49,549	(8,239)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF452	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/16/2026	03/16/2027	520	3,481,727	7260.79		166,427		148,159		148,159	(18,267)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF453	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2026	03/16/2027	5,390	2,261,156	419.53		47,937		29,593		29,593	(18,343)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF454	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2027	1,142	346,515	303.36		10,707		8,467		8,467	(2,241)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF461	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2026	03/17/2027	111	743,985	6951.15		16,070		14,360		14,360	(1,710)						0001

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NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF462	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/17/2026	03/17/2027	196	4,861,641	26928.88		227,525		191,350		191,350	(36,175)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF463	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2026	03/17/2027	13,134	88,212,184	7074.06		2,822,790		2,516,741		2,516,741	(306,049)						0001
S&P 500 INDEX CALL_1YR 853SPF464	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	03/17/2026	03/17/2027	187	1,256,513	6716.09		118,741		97,677		97,677	(21,063)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF465	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2026	03/17/2027	11,000	4,620,257	420.04		97,949		58,469		58,469	(39,480)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF466	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	4,429	1,345,314	303.75		41,570		32,125		32,125	(9,445)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF470	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/18/2026	03/18/2027	237	1,570,192	7241.46		81,964		76,252		76,252	(5,712)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF471	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	03/18/2026	03/18/2027	863	360,015	417.14		7,679		5,571		5,571	(2,108)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF472	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/18/2026	03/18/2027	2,248	679,133	302.07		20,985		18,057		18,057	(2,928)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF480	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	03/19/2026	03/19/2027	38	913,774	26781.07		47,973		43,062		43,062	(4,911)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF481	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	03/19/2026	03/19/2027	317	2,093,843	7254.59		114,324		107,248		107,248	(7,076)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF482	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1,919	794,966	414.28		16,933		14,835		14,835	(2,098)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF483	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	552	167,124	303.02		5,164		4,195		4,195	(969)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF456	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2027	96	593,989	6172.08		43,718		40,538		40,538	(3,180)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF457	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/16/2026	03/16/2027	2,638	911,691	345.55		39,659		35,827		35,827	(3,831)						0001
S&P 500 INDEX SMARTSTART 853SPF458	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	122	819,923	7118.09		37,634		35,576		35,576	(2,059)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF459	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/16/2026	03/16/2027	542	227,390	419.53		7,618		6,641		6,641	(976)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF460	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2027	324	244,075	753.28		21,601		21,650		21,650	50						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF468	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/17/2026	03/17/2027	704	243,435	345.66		10,589		9,522		9,522	(1,068)						0001
S&P 500 INDEX SMARTSTART 853SPF469	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	77	514,136	7061.97		19,743		18,459		18,459	(1,283)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF487	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2026	03/19/2027	17	398,040	26123.07		19,703		18,918		18,918	(785)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF488	Fixed Annuity Hedge	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	03/20/2026	03/19/2027	396	2,579,538	7151.27		141,359		140,993		140,993	(366)						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&PMARC5%EXCESSRETURN CALL_1YR 853SPF489 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1,736	714,296	411.41		15,143		15,894		15,894	751						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF490 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/20/2026	03/19/2027	1,196	360,316	301.18		11,134		10,135		10,135	(999)						0001
S&P 500 INDEX SMARTSTART 853SPF486	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	75	496,136	6963.9		20,044		18,892		18,892	(1,152)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF476	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/18/2026	03/18/2027	133	812,252	6123.49		59,782		55,760		55,760	(4,022)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF477	Fixed Annuity Hedge .	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/18/2026	03/18/2027	2,881	993,594	344.89		43,221		39,041		39,041	(4,181)						0001
S&P 500 INDEX SMARTSTART 853SPF478	Fixed Annuity Hedge .	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	147	975,409	7042.72		45,161		42,693		42,693	(2,469)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF479	Fixed Annuity Hedge .	N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/18/2026	03/18/2027	450	336,270	746.56		29,558		30,001		30,001	443						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF493	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/20/2026	03/19/2027	58	348,515	6009.77		25,546		24,033		24,033	(1,513)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF494	Fixed Annuity Hedge .	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2026	03/19/2027	652	268,106	411.41		8,982		7,869		7,869	(1,112)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF495	Fixed Annuity Hedge .	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	03/23/2026	03/23/2027	35	846,032	26300.25		39,933		36,595		36,595	(3,338)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF496	Fixed Annuity Hedge .	N/A	Equity/Index	BMO NQQ6HPCNCCU6TUTQYE16	03/23/2026	03/23/2027	2,472	16,267,933	6914		489,665		472,241		472,241	(17,424)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF497 ...	Fixed Annuity Hedge .	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2026	03/23/2027	7,115	2,932,792	412.18		62,468		62,664		62,664	195						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF498 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1,084	328,038	302.73		10,136		8,445		8,445	(1,692)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF500	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	41	250,981	6087.32		18,447		17,467		17,467	(980)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF501	Fixed Annuity Hedge .	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/23/2026	03/23/2027	2,773	954,311	344.1		41,513		38,053		38,053	(3,459)						0001
S&P 500 INDEX SMARTSTART 853SPF502	Fixed Annuity Hedge .	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2026	03/23/2027	62	409,645	6951.51		17,164		16,108		16,108	(1,056)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF503	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	307	227,427	740.08		20,105		20,622		20,622	517						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF504	Fixed Annuity Hedge .	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	55	363,741	6785.84		7,820		7,552		7,552	(268)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF505	Fixed Annuity Hedge .	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/24/2026	03/24/2027	44	1,050,474	25469		36,451		33,856		33,856	(2,595)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF506	Fixed Annuity Hedge .	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2026	03/24/2027	4,034	26,446,801	6849.44		714,064		691,444		691,444	(22,620)						0001
S&P 500 INDEX CALL_1YR 853SPF507	Fixed Annuity Hedge .	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2026	03/24/2027	167	1,092,655	6556.37		110,249		104,227		104,227	(6,022)						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&PMARC5%EXCESSRETURN CALL_1YR 853SPF508 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2027	3,592	1,476,445	411.03		31,448		33,824		33,824	2,376						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF509 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	753	227,167	301.78		7,019		6,211		6,211	(808)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF512 ...	Fixed Annuity Hedge .	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/25/2026	03/25/2027	40	971,808	26407.72		48,202		44,489		44,489	(3,713)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF513 ...	Fixed Annuity Hedge .	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/25/2026	03/25/2027	1,089	7,179,535	6963.68		241,735		229,273		229,273	(12,462)						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF514 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2026	03/25/2027	6,399	2,642,854	413.04		56,029		53,757		53,757	(2,272)						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF515 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	439	132,578	302.04		4,097		3,574		3,574	(523)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF518 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	40	243,930	6088.37		17,904		17,089		17,089	(816)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF519	Fixed Annuity Hedge .	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/25/2026	03/25/2027	1,084	373,701	344.63		16,219		15,002		15,002	(1,216)						0001
S&P 500 INDEX SMARTSTART 853SPF520	Fixed Annuity Hedge .	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	62	409,044	6970.28		17,343		16,344		16,344	(999)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF522 ...	Fixed Annuity Hedge .	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/26/2026	03/25/2027	137	3,238,501	25525.84		143,466		143,488		143,488	22						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF523 ...	Fixed Annuity Hedge .	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	03/25/2027	2,101	13,609,151	6929.27		552,532		555,232		555,232	2,700						0001
S&P 500 INDEX CALL_1YR 853SPF524 ...	Fixed Annuity Hedge .	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/26/2026	03/25/2027	141	915,776	6477.16		92,402		95,611		95,611	3,209						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF525 ...	Fixed Annuity Hedge .	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/26/2026	03/25/2027	30,320	12,419,640	409.62		263,296		309,100		309,100	45,804						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF526 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	943	282,564	299.67		8,731		8,780		8,780	48						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF527 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	85	549,642	6653.99		9,333		9,298		9,298	(35)						0001
S&P 500 INDEX CLIQUET_2YR 853SPF528 ...	Fixed Annuity Hedge .	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/26/2026	03/24/2028	59	384,566	6477.16		6,076		34,468		34,468	28,392						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF531	Fixed Annuity Hedge .	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/26/2026	03/25/2027	799	274,080	342.86		11,895		11,057		11,057	(838)						0001
S&P 500 INDEX SMARTSTART 853SPF532	Fixed Annuity Hedge .	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	37	238,611	6882.63		11,000		10,489		10,489	(511)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF537 ...	Fixed Annuity Hedge .	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	39	893,711	25515.45		47,903		50,962		50,962	3,059						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF538 ...	Fixed Annuity Hedge .	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	242	1,539,031	6951.6		78,491		83,628		83,628	5,137						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF539 ...	Fixed Annuity Hedge .	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	2,008	821,325	409.04		17,412		21,124		21,124	3,712						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)
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF540	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1,461	433,789	296.93		13,404		15,766		15,766	2,362						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF542	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	36	212,683	5922.04		15,590		14,998		14,998	(592)						0001
S&P 500 INDEX SMARTSTART 853SPF543	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	49	308,970	6716.59		12,606		11,873		11,873	(733)						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF544	Fixed Annuity Hedge	N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/30/2026	03/30/2027	35	814,450	25117.88		40,234		43,836		43,836	3,603						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF545	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/30/2026	03/30/2027	1,511	9,583,933	6770.02		367,448		398,039		398,039	30,591						0001
S&PMARC5%EXCESSRETURN CALL_1YR 853SPF546	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2027	5,335	2,186,842	409.89		46,361		53,918		53,918	7,557						0001
BNPP PATRIOT TECHNOLOGY INDEX CALL_1YR 853SPF547	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/30/2026	03/30/2027	984	290,945	295.53		8,990		11,487		11,487	2,497						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF551	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/30/2026	03/30/2027	1,067	362,644	339.85		15,775		14,755		14,755	(1,020)						0001
S&P 500 INDEX SMARTSTART 853SPF552	Fixed Annuity Hedge	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2027	165	1,048,276	6667.25		40,149		37,758		37,758	(2,391)						0001
S&PMARC5%EXCESSRETURN SMARTSTART 853SPF553	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/30/2026	03/30/2027	529	216,705	409.89		7,260		6,451		6,451	(808)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER SMARTSTART 853SPF554	Fixed Annuity Hedge	N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	03/30/2026	03/30/2027	373	267,015	716.02		23,444		24,640		24,640	1,196						0001
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPF557	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/31/2026	03/31/2027	20	478,372	26019.25		24,158		23,847		23,847	(311)						0001
S&P 500 INDEX CALLSPREAD_1YR 853SPF558	Fixed Annuity Hedge	N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/31/2026	03/31/2027	243	1,583,226	7148.73		83,278		82,714		82,714	(564)						0001
INVESCO QQQ PORTFOLIO PLUS INDEX SMARTSTART 853SPF560	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	77	455,126	5949.18		33,452		32,237		32,237	(1,214)						0001
MORNINGSTAR GLOBAL WIDE MOAT VC 7 ER USD SMARTSTART 853SPF561	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/31/2026	03/31/2027	1,259	426,972	339.22		18,573		17,451		17,451	(1,122)						0001
S&P 500 INDEX SMARTSTART 853SPF562	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	39	254,674	6952.87		12,046		11,411		11,411	(635)						0001
S&P 500 INDEX DIGITAL_1YR 853SPD987	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2025	04/01/2026	746	4,200,000	5633.07	103,740			161,667		161,667	6,257						0001
S&P 500 INDEX CLIQUET_1YR 853SPD988	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2025	04/01/2026	1,544	8,700,000	5633.07	208,800			428,081		428,081	(357,420)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPD991	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2025	04/01/2026	3,532	2,500,000	707.87	51,250			95,000		95,000	8,371						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPD992	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/01/2025	04/01/2026	4,521	3,200,000	707.87	133,440			248,000		248,000	21,853						0001
S&P 500 INDEX CLIQUET_1YR 853SPD996	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/03/2025	04/02/2026	463	2,500,000	5396.52	67,750			203,453		203,453	(98,972)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPD998	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/03/2025	04/02/2026	5,930	4,100,000	691.39	168,100			311,537		311,537	15,116						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE005	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/08/2025	04/08/2026	5,701	3,800,000	666.5	156,180			288,945		288,945	5,254						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE012	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/10/2025	04/10/2026	4,278	2,900,000	677.95	120,930			224,685		224,685	7,101						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE017	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/15/2025	04/15/2026	3,674	2,500,000	714.44	95,250			187,473		187,473	(11,046)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE018	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/15/2025	04/15/2026	3,674	2,500,000	680.42	100,000			187,420		187,420	6,309						0001
S&P 500 INDEX DIGITAL_1YR 853SPE024	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2025	04/17/2026	473	2,500,000	5282.7	63,350			102,087		102,087	2,339						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE027	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2025	04/17/2026	3,694	2,500,000	676.76	103,000			189,904		189,904	5,608						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE034	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/22/2025	04/22/2026	5,914	4,000,000	676.31	161,600			296,205		296,205	7,577						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE041	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	3,671	2,500,000	681.04	47,500			86,217		86,217	1,999						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE042	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	7,929	5,400,000	681.04	219,780			399,289		399,289	9,257						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE055	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2025	05/01/2026	3,796	2,600,000	684.9	104,520			186,409		186,409	1,163						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE050	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	3,658	2,500,000	683.45	100,750			179,787		179,787	2,224						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)
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPE058	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/06/2025	05/06/2026	157	3,100,000	21016.43	105,214			180,238		180,238	2,829						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE063	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/06/2025	05/06/2026	7,303	5,000,000	684.66	203,500			354,927		354,927	(1,370)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE076	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/13/2025	05/13/2026	4,977	3,500,000	703.3	141,750			213,051		213,051	(20,463)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE081	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/15/2025	05/15/2026	3,546	2,500,000	705.04	101,500			149,625		149,625	(16,850)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE086	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/20/2025	05/20/2026	3,539	2,500,000	741.69	98,500			102,244		102,244	(65,359)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE094	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2025	05/22/2026	3,581	2,500,000	698.06	100,250			155,674		155,674	(13,456)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE100	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	3,545	2,500,000	705.14	101,750			145,719		145,719	(20,097)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE105	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/29/2025	05/29/2026	3,550	2,500,000	704.16	51,000			73,750		73,750	(9,944)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE106	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/29/2025	05/29/2026	4,260	3,000,000	704.16	120,600			174,036		174,036	(23,465)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE111	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/03/2025	06/03/2026	7,457	5,300,000	710.75	212,000			283,135		283,135	(53,593)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE120	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2025	06/05/2026	3,537	2,500,000	706.76	100,000			139,897		139,897	(22,735)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE125	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/10/2025	06/10/2026	3,476	2,500,000	719.25	99,750			120,063		120,063	(32,383)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE132	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/12/2025	06/12/2026	3,473	2,500,000	719.94	101,250			149,939		149,939	(41,567)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE133	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/12/2025	06/12/2026	3,473	2,500,000	719.94	52,875			62,151		62,151	(17,230)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE134	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/12/2025	06/12/2026	3,473	2,500,000	719.94	101,000			119,485		119,485	(33,124)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE139	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2025	06/17/2026	3,801	2,700,000	710.35	109,620			142,278		142,278	(28,513)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE146	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/20/2025	06/18/2026	3,537	2,500,000	706.74	99,500			134,885		134,885	(23,834)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE163	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2025	06/24/2026	3,434	2,500,000	728.12	101,750			105,952		105,952	(38,121)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE179	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2025	06/30/2026	3,343	2,500,000	747.8	100,500			79,497		79,497	(48,264)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE190	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2025	07/02/2026	4,129	3,100,000	750.73	123,690			92,345		92,345	(59,763)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE206	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2025	07/08/2026	3,332	2,500,000	750.34	101,250			76,470		76,470	(47,444)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE212	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/09/2025	07/09/2026	3,303	2,500,000	756.98	99,250			85,788		85,788	(62,022)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE219	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2025	07/10/2026	3,288	2,500,000	760.23	100,000			64,066		64,066	(49,651)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE220	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2025	07/10/2026	3,307	2,500,000	756.03	53,750			36,257		36,257	(25,478)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE227	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/15/2025	07/15/2026	3,318	2,500,000	753.37	100,750			72,986		72,986	(46,873)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE237	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/17/2025	07/17/2026	3,401	2,600,000	764.59	103,480			62,410		62,410	(50,927)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE251	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/21/2025	07/21/2026	3,396	2,600,000	765.61	104,780			62,879		62,879	(51,079)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE264	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/23/2025	07/23/2026	3,476	2,700,000	776.84	108,540			53,288		53,288	(53,959)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE272	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2025	07/24/2026	3,186	2,500,000	784.57	100,750			42,161		42,161	(49,525)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE285	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	3,221	2,500,000	776.26	100,500			51,083		51,083	(48,521)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE292	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	3,237	2,500,000	811.03	101,500			32,116		32,116	(58,646)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE298	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	3,333	2,500,000	750.08	99,750			78,054		78,054	(43,192)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE314	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/06/2025	08/06/2026	3,282	2,500,000	761.81	96,000			66,256		66,256	(45,306)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE321	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2025	08/07/2026	3,285	2,500,000	760.93	51,750			35,085		35,085	(23,455)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE322	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/07/2025	08/07/2026	6,702	5,100,000	760.93	200,940			126,308		126,308	(84,439)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE328	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	3,262	2,500,000	766.29	99,750			62,136		62,136	(46,136)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE346	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	3,212	2,500,000	778.41	99,250			51,300		51,300	(45,835)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE364	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	3,252	2,500,000	768.77	98,750			60,508		60,508	(44,058)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE372	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	3,279	2,500,000	762.35	100,000			67,668		67,668	(43,374)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE383	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/25/2025	08/25/2026	3,237	2,500,000	772.3	99,500			58,633		58,633	(44,027)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE391	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/26/2025	08/26/2026	3,224	2,500,000	813.09	94,750			35,296		35,296	(52,022)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE396	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	4,110	3,200,000	778.57	128,000			68,089		68,089	(56,353)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE408	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/29/2025	08/28/2026	18,093	14,000,000	773.76	560,000			321,269		321,269	(243,466)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE419	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/02/2025	09/02/2026	3,280	2,500,000	762.09	52,750			35,743		35,743	(21,598)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE420	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/02/2025	09/02/2026	3,280	2,500,000	762.09	100,000			67,822		67,822	(40,982)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE430	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/04/2025	09/04/2026	3,212	2,500,000	778.26	101,500			54,584		54,584	(42,967)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE450	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/09/2025	09/09/2026	3,204	2,500,002	780.28	101,750			53,421		53,421	(42,299)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE462	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/11/2025	09/11/2026	3,147	2,500,000	794.42	101,000			42,486		42,486	(41,548)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE476	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/15/2025	09/15/2026	3,130	2,500,000	838.72	97,250			24,165		24,165	(44,037)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE485	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/16/2025	09/16/2026	3,132	2,500,000	798.24	103,000			41,300		41,300	(41,492)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE492	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/17/2025	09/17/2026	3,140	2,500,000	796.28	99,250			41,972		41,972	(40,695)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE500	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/18/2025	09/18/2026	3,364	2,700,000	802.51	110,970			41,690		41,690	(44,069)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE514	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2025	09/22/2026	3,069	2,500,000	814.56	96,250			31,364		31,364	(38,430)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE436	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/05/2025	09/04/2026	3,229	2,500,000	774.2	100,500			57,324		57,324	(42,183)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE524	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/23/2025	09/23/2026	3,100	2,500,000	806.5	52,750			18,834		18,834	(20,434)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE525	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/23/2025	09/23/2026	3,100	2,500,000	806.5	100,000			35,781		35,781	(38,820)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE531	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2025	09/24/2026	3,117	2,500,000	801.93	100,000			39,770		39,770	(40,152)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE551	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2025	09/29/2026	3,102	2,500,000	805.88	98,750			37,253		37,253	(38,589)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE557	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/30/2025	09/30/2026	5,177	4,200,000	811.23	174,300			59,030		59,030	(65,468)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE567	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/01/2025	10/01/2026	3,064	2,500,000	815.98	98,000			31,499		31,499	(37,051)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE576	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2025	10/02/2026	4,896	4,000,000	817.04	154,800			49,034		49,034	(58,133)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE584	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/03/2025	10/02/2026	3,062	2,500,000	857.35	100,750			18,181		18,181	(36,689)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE585	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/03/2025	10/02/2026	3,062	2,500,000	816.52	100,000			31,209		31,209	(36,740)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE597	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	3,065	2,500,000	815.75	50,250			16,798		16,798	(18,953)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE598	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	3,065	2,500,000	815.75	101,750			33,511		33,511	(37,811)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE614	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/09/2025	10/09/2026	3,049	2,500,000	819.98	102,000			30,809		30,809	(36,303)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE629	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/13/2025	10/13/2026	3,516	2,800,000	796.27	112,560			50,110		50,110	(42,039)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE647	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/16/2025	10/16/2026	3,154	2,500,000	792.55	97,500			47,365		47,365	(37,219)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE666	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/21/2025	10/21/2026	3,121	2,500,000	801.13	99,250			41,957		41,957	(36,056)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE683	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/24/2025	10/23/2026	4,832	3,900,000	807.04	156,390			60,804		60,804	(55,827)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE695	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2025	10/27/2026	3,186	2,600,000	815.99	100,620			35,386		35,386	(35,597)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE698	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2025	10/28/2026	3,056	2,500,000	858.86	91,500			20,795		20,795	(34,723)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE699	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/28/2025	10/28/2026	3,056	2,500,000	817.96	50,500			17,257		17,257	(17,690)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE700	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2025	10/28/2026	3,056	2,500,000	817.96	98,500			33,764		33,764	(34,611)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE707	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	3,057	2,500,000	817.78	100,750			33,835		33,835	(34,415)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE721	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	4,307	3,500,000	812.63	140,350			51,214		51,214	(48,619)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE732	Fixed Annuity Hedge	N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2025	11/03/2026	3,076	2,500,000	812.78	94,750			35,700		35,700	(33,249)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE741	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	3,110	2,500,000	803.82	98,250			41,343		41,343	(34,311)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE746	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/05/2025	11/05/2026	3,098	2,500,000	807.1	47,000			19,716		19,716	(16,957)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE747	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/05/2025	11/05/2026	3,098	2,500,000	807.1	94,500			38,901		38,901	(33,456)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE755	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	11/06/2025	11/06/2026	3,132	2,500,000	798.32	100,250			45,812		45,812	(35,174)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE771	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	3,953	3,200,000	809.47	127,040			49,987		49,987	(43,183)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE781	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2025	11/11/2026	3,824	3,100,000	810.68	115,940			46,375		46,375	(40,451)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE789	Fixed Annuity Hedge	N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	3,576	2,900,000	811.04	115,130			44,572		44,572	(38,856)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE796	Fixed Annuity Hedge	N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	11/13/2025	11/13/2026	3,121	2,500,000	801.04	94,250			44,064		44,064	(33,901)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE810	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	11/17/2025	11/17/2026	3,153	2,500,000	792.94	95,250			49,564		49,564	(33,964)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE826	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	11/19/2025	11/19/2026	3,547	2,800,000	789.51	104,160			56,939		56,939	(37,116)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE831	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	3,232	2,500,000	773.44	98,750			62,881		62,881	(33,406)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE803	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	4,372	3,500,000	800.49	139,300			62,652		62,652	(47,881)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE838	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	11/21/2025	11/20/2026	3,219	2,500,000	776.73	44,750			29,735		29,735	(16,471)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE849	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	3,193	2,500,000	822.01	95,250			40,518		40,518	(37,814)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE850	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	3,193	2,500,000	782.87	96,000			55,011		55,011	(32,439)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE862	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	11/26/2025	11/25/2026	3,165	2,500,000	789.9	93,750			51,387		51,387	(32,885)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE870	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	12/01/2025	12/01/2026	3,167	2,500,000	789.42	94,750			52,551		52,551	(32,696)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE879	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	3,161	2,500,000	790.8	96,000			50,495		50,495	(31,814)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE888	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/03/2025	12/03/2026	3,154	2,500,000	792.64	91,250			49,301		49,301	(31,622)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE896	Fixed Annuity Hedge	N/A	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	3,154	2,500,000	832.25	93,250			35,169		35,169	(34,940)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE903	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	3,150	2,500,000	793.65	92,000			49,906		49,906	(32,267)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE921	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/10/2025	12/10/2026	3,268	2,600,000	795.69	100,880			50,518		50,518	(32,692)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE941	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/15/2025	12/15/2026	3,180	2,500,000	786.15	46,250			26,042		26,042	(14,846)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE950	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2025	12/16/2026	4,468	3,500,000	783.34	129,850			79,808		79,808	(43,903)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE959	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/17/2025	12/17/2026	3,630	2,800,000	771.37	109,760			73,159		73,159	(34,874)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE963	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/18/2025	12/18/2026	3,209	2,500,000	817.92	97,500			46,511		46,511	(37,195)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE964	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/18/2025	12/18/2026	3,209	2,500,000	778.97	48,250			29,623		29,623	(15,394)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE965	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/18/2025	12/18/2026	3,209	2,500,000	778.97	96,750			59,408		59,408	(30,872)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE991	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2025	12/23/2026	8,891	7,100,000	798.6	268,380			139,808		139,808	(89,096)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPE998	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/26/2025	12/24/2026	3,117	2,500,000	801.98	93,250			46,703		46,703	(30,761)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF007	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/29/2025	12/29/2026	3,136	2,500,000	797.27	96,750			50,302		50,302	(30,932)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF032	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/02/2026	01/04/2027	3,182	2,500,000	785.62		49,000		28,367		28,367	(20,633)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF033	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/02/2026	01/04/2027	4,328	3,400,000	785.62		134,980		78,305		78,305	(56,675)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF023	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/31/2025	12/31/2026	3,819	3,000,000	785.53	111,300			68,245		68,245	(43,055)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF046	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	3,109	2,500,000	844.41		89,000		33,702		33,702	(55,298)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF047	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	3,730	3,000,000	804.2		111,000		55,359		55,359	(55,641)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF058	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/07/2026	01/07/2027	3,129	2,500,000	798.95		98,750		49,461		49,461	(49,289)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF065	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/08/2026	01/08/2027	3,129	2,500,000	799.01		100,250		50,221		50,221	(50,029)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF077	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/12/2026	01/12/2027	3,086	2,500,000	810.15		96,250		43,661		43,661	(52,589)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF092	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/14/2026	01/14/2027	3,135	2,500,000	797.55		97,750		50,167		50,167	(47,583)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF098	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2026	01/15/2027	499	400,389	842.12		14,294		5,728		5,728	(8,566)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF099	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/15/2026	01/15/2027	2,195	1,760,212	802.02		66,008		34,156		34,156	(31,852)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF108	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	541	433,858	801.79		7,940		4,159		4,159	(3,781)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF109	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1,576	1,263,328	801.79		46,617		24,186		24,186	(22,431)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF119	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/20/2026	01/20/2027	2,515	1,937,554	770.51		77,890		53,428		53,428	(24,461)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF133	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1,421	1,117,247	786.1		41,450		25,719		25,719	(15,730)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF142	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/23/2026	01/22/2027	590	463,994	825.41		17,632		8,238		8,238	(9,394)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF143	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/23/2026	01/22/2027	649	510,470	786.1		9,954		5,860		5,860	(4,095)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF144	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/23/2026	01/22/2027	4,883	3,838,803	786.1		153,552		90,157		90,157	(63,396)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF151	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	01/26/2026	01/26/2027	1,856	1,465,973	789.88		55,414		33,072		33,072	(22,342)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF166	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	01/28/2026	01/28/2027	2,528	2,001,438	791.6		74,053		43,714		43,714	(30,340)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF173	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	01/29/2026	01/29/2027	1,034	814,611	827.34		29,245		14,555		14,555	(14,690)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF174	Fixed Annuity Hedge	N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/29/2026	01/29/2027	523	411,956	787.94		7,621		4,667		4,667	(2,954)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF175	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	01/29/2026	01/29/2027	6,767	5,332,044	787.94		192,487		118,376		118,376	(74,111)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF185	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	572	448,545	823.13		17,269		8,401		8,401	(8,868)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF186	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	634	497,017	783.93		9,742		5,870		5,870	(3,872)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF187	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	3,579	2,805,928	783.93		113,079		68,245		68,245	(44,833)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF195	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	2,042	1,612,287	789.73		64,330		36,717		36,717	(27,613)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF123	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	01/21/2026	01/21/2027	556	434,864	782.66		8,088		5,170		5,170	(2,919)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF124	Fixed Annuity Hedge	N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	01/21/2026	01/21/2027	523	409,194	782.66		15,304		9,519		9,519	(5,785)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF210	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	02/03/2026	02/03/2027	533	415,143	779.15		7,722		5,177		5,177	(2,544)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF211	Fixed Annuity Hedge	N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	02/03/2026	02/03/2027	8,684	6,766,469	779.15		251,036		169,684		169,684	(81,352)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF219	Fixed Annuity Hedge	N/A	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	790	612,154	813.68		23,568		12,933		12,933	(10,635)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF220	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/04/2026	02/04/2027	489	379,136	774.93		7,621		5,050		5,050	(2,570)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF221	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/04/2026	02/04/2027	2,114	1,638,478	774.93		66,358		43,996		43,996	(22,363)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF224	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	758	578,561	762.86		21,754		17,175		17,175	(4,579)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF229	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/05/2027	513	400,237	780.86		8,005		5,007		5,007	(2,998)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF230	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/06/2026	02/05/2027	2,289	1,787,306	780.86		71,850		44,955		44,955	(26,894)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF237	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/09/2026	02/09/2027	462	361,790	822.96		14,327		7,105		7,105	(7,222)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF238	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/09/2026	02/09/2027	4,174	3,271,793	783.77		131,199		80,067		80,067	(51,132)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF250	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/10/2026	02/10/2027	1,158	905,104	781.71		17,197		11,297		11,297	(5,900)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF251	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/10/2026	02/10/2027	3,724	2,911,123	781.71		109,458		72,671		72,671	(36,788)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF258	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/11/2026	02/11/2027	619	483,468	820.76		18,420		9,419		9,419	(9,001)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF259	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/11/2026	02/11/2027	2,230	1,742,948	781.68		68,498		42,748		42,748	(25,750)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF266	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/12/2026	02/12/2027	1,312	1,009,863	808.37		40,596		23,941		23,941	(16,656)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF267	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/12/2026	02/12/2027	5,444	4,191,142	769.88		168,065		117,307		117,307	(50,758)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF277	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/13/2026	02/12/2027	2,776	2,136,257	769.59		79,682		59,716		59,716	(19,967)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF287	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/17/2026	02/17/2027	617	475,761	770.83		8,849		6,528		6,528	(2,321)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF288	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/17/2026	02/17/2027	980	755,294	770.83		27,644		20,533		20,533	(7,111)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF296	Fixed Annuity Hedge	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/18/2026	02/18/2027	514	398,705	813.7		14,034		8,564		8,564	(5,470)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF297	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2027	1,858	1,439,495	774.95		53,117		37,780		37,780	(15,338)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF303	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/19/2026	02/19/2027	2,980	2,302,003	772.39		90,239		61,742		61,742	(28,496)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF310	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1,530	1,189,796	777.57		43,428		30,192		30,192	(13,235)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF319	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2026	02/23/2027	489	376,063	768.99		7,108		5,332		5,332	(1,776)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF320	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/23/2026	02/23/2027	2,114	1,625,520	768.99		60,632		45,666		45,666	(14,966)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF328	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/24/2026	02/24/2027	2,746	2,130,251	775.68		84,145		56,081		56,081	(28,064)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF339	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/25/2026	02/25/2027	961	751,928	821.33		26,468		14,975		14,975	(11,493)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF340	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/25/2026	02/25/2027	3,904	3,053,453	782.22		113,588		75,806		75,806	(37,782)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF346	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/26/2026	02/26/2027	478	371,480	777.29		7,430		4,886		4,886	(2,543)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF347	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/26/2026	02/26/2027	4,627	3,596,227	777.29		143,130		93,986		93,986	(49,144)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF356	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/27/2026	02/26/2027	2,902	2,243,300	773.15		82,778		59,870		59,870	(22,908)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF375	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/03/2026	03/03/2027	858	653,818	800.46		25,107		16,471		16,471	(8,636)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF376	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/03/2026	03/03/2027	642	489,341	762.34		9,836		7,397		7,397	(2,439)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF377	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/03/2026	03/03/2027	2,288	1,744,571	762.34		70,481		53,089		53,089	(17,392)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF385	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/04/2026	03/04/2027	5,076	3,888,315	766.02		145,423		112,993		112,993	(32,430)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF394	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/05/2026	03/05/2027	1,828	1,394,943	763.04		56,216		42,109		42,109	(14,108)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF362	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/02/2026	03/02/2027	1,035	800,770	773.86		30,990		21,072		21,072	(9,918)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF401	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	725	548,146	794.09		19,130		14,561		14,561	(4,570)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF402	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	701	529,988	756.28		9,911		8,348		8,348	(1,563)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF403	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	1,844	1,394,758	756.28		51,188		43,294		43,294	(7,894)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF412	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/09/2026	03/09/2027	3,362	2,556,036	760.25		103,008		79,099		79,099	(23,910)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF420	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/10/2026	03/10/2027	1,537	1,167,228	759.61		43,304		35,563		35,563	(7,742)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF428	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/11/2026	03/11/2027	487	369,366	796.93		14,368		9,844		9,844	(4,525)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF429	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/11/2026	03/11/2027	733	556,516	758.98		11,019		8,559		8,559	(2,460)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF430	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/11/2026	03/11/2027	1,982	1,504,546	758.98		60,332		46,894		46,894	(13,438)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF438	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/12/2026	03/12/2027	2,518	1,892,864	751.71		75,904		62,618		62,618	(13,286)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF446	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2026	03/12/2027	614	459,119	747.34		8,494		7,695		7,695	(798)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF447	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	03/13/2026	03/12/2027	3,597	2,687,822	747.34		100,256		90,950		90,950	(9,305)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF455	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2026	03/16/2027	1,028	774,265	753.28		29,035		25,207		25,207	(3,828)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF467	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/17/2026	03/17/2027	2,151	1,623,848	754.96		64,792		52,096		52,096	(12,696)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF473	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2026	03/18/2027	857	639,971	783.89		22,847		19,332		19,332	(3,515)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF474	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2026	03/18/2027	605	451,928	746.56		8,361		7,665		7,665	(696)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF475	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2026	03/18/2027	6,166	4,603,502	746.56		173,552		158,866		158,866	(14,687)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF484	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/19/2026	03/19/2027	568	423,063	781.96		16,246		12,932		12,932	(3,313)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF485	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/19/2026	03/19/2027	3,701	2,756,086	744.72		108,039		94,183		94,183	(13,856)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF491	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/20/2026	03/19/2027	721	529,514	771.57		20,492		17,945		17,945	(2,547)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF492	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/20/2026	03/19/2027	2,226	1,635,943	734.83		65,929		61,924		61,924	(4,004)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF499	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	03/23/2026	03/23/2027	1,826	1,351,312	740.08		50,134		48,196		48,196	(1,937)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF510	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/24/2026	03/24/2027	531	391,181	736.67		7,745		7,180		7,180	(566)						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 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF511	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/24/2026	03/24/2027	1,704	1,255,639	736.67		49,974		46,337		46,337	(3,637)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF516	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/25/2026	03/25/2027	931	688,872	740.05		13,020		12,435		12,435	(585)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF517	Fixed Annuity Hedge	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/25/2026	03/25/2027	2,986	2,209,929	740.05		83,314		79,677		79,677	(3,638)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF529	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/26/2026	03/25/2027	633	461,372	765.46		17,671		16,315		16,315	(1,356)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF530	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/26/2026	03/25/2027	2,794	2,036,723	729.01		80,043		78,265		78,265	(1,778)						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF541	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/27/2026	03/25/2027	2,722	1,954,716	717.99		74,475		83,617		83,617	9,143						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF548	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/30/2026	03/30/2027	664	475,778	751.82		18,888		19,492		19,492	603						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF549	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/30/2026	03/30/2027	599	428,794	716.02		8,490		9,011		9,011	521						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF550	Fixed Annuity Hedge	N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/30/2026	03/30/2027	4,026	2,882,592	716.02		115,880		123,256		123,256	7,376						0001
S&P 500 DYNAMIC INTRADAY TCA INDEX (USD) ER DIGITAL_1YR 853SPF559	Fixed Annuity Hedge	N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/31/2026	03/31/2027	1,391	1,021,935	734.92		38,118		38,118		38,118							0001
0209999999. Subtotal - purchased options - hedging other - other										101,893,296	35,649,240		139,576,263	XXX	139,576,263	(35,297,644)					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										101,893,296	35,649,240		139,576,263	XXX	139,576,263	(35,297,644)					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														XXX							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										101,893,296	35,649,240		139,576,263	XXX	139,576,263	(35,297,644)					XXX	XXX
0499999999. Total purchased options										101,893,296	35,649,240		139,576,263	XXX	139,576,263	(35,297,644)					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
0709999999. Subtotal - written options - hedging other														XXX							XXX	XXX
0779999999. Subtotal - written options - replications														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)
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
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options														XXX							XXX	XXX
Interest Rate Swap 5.55 (SOFR3M)	FA Hedge		Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	01/23/2025	01/28/2030		250,000,000	5.55 (SOFR3M+1.4055)			250,904			4,538,142					2,447,217		100/100
Interest Rate Swap 5.55 (SOFR3M)	FA Hedge		Interest Rate	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/23/2025	01/28/2030		250,000,000	5.55 (SOFR3M+1.392)			259,341			4,659,536					2,447,217		100/100
Interest Rate Swap 5.25 (SOFR3M)	FA Hedge		Interest Rate	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/27/2025	06/03/2030		50,000,000	5.25 (SOFR3M+1.565)			(8,155)			88,752					511,009		100/100
Interest Rate Swap 5.25 (SOFR3M)	FA Hedge		Interest Rate	BARCLAYS G5GSEF7VJP5I7OUK5573	05/27/2025	06/03/2030		150,000,000	5.25 (SOFR3M+1.554)			(20,340)			330,562					1,533,027		100/100
Interest Rate Swap 5.25 (SOFR3M)	FA Hedge		Interest Rate	JP MORGAN 7H6GLXDRUGQFU57RNE97	06/17/2025	06/03/2030		200,000,000	5.25 (SOFR3M+1.549)			(24,620)			479,723					2,044,036		100/100
Interest Rate Swap SOFR Daily (4.7315)	FA Hedge		Interest Rate	BARCLAYS G5GSEF7VJP5I7OUK5573	09/16/2025	10/07/2031		100,000,000	SOFR Daily+1.5 (4.7315)			112,062			1,857,261					1,175,084		100/100
Interest Rate Swap 5.26 (SOFR1M)	FA Hedge		Interest Rate	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/30/2025	08/31/2033		402,810,000	5.26 (SOFR1M+1.7076)			(147,096)			(5,475,918)					5,487,929		100/100
Interest Rate Swap 5.26 (SOFR1M)	FA Hedge		Interest Rate	JP MORGAN 7H6GLXDRUGQFU57RNE97	09/30/2025	08/31/2033		402,810,000	5.26 (SOFR1M+1.7218)			(132,880)			(5,109,338)					5,487,929		100/100
Interest Rate Swap 4.88 (SOFR3M)	FA Hedge		Interest Rate	BMO NQQ6HPCNCCU6TUTQYE16	01/15/2026	01/23/2031		500,000,000	4.88 (SOFR3M+1.3155)			(36,067)			(2,200,799)					5,488,157		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												253,150		XXX	(832,079)					26,621,603	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108												253,150		XXX	(832,079)					26,621,603	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
Total Return Swap	Asset Portfolio	Separate account	Interest Rate	American National Insurance Holdings, Inc. 549300RK5RZQ740FPL83	12/30/2024		1						44,280,649		44,280,643	29,899,791						
1329999999. Subtotal - swaps - other - total return													44,280,649	XXX	44,280,643	29,899,791					XXX	XXX
1349999999. Subtotal - swaps - other													44,280,649	XXX	44,280,643	29,899,791					XXX	XXX
1359999999. Total swaps - interest rate												253,150		XXX	(832,079)					26,621,603	XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX
1379999999. Total swaps - foreign exchange														XXX							XXX	XXX
1389999999. Total swaps - total return													44,280,649	XXX	44,280,643	29,899,791					XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps												253,150	44,280,649	XXX	43,448,564	29,899,791				26,621,603	XXX	XXX
Currency Forward L USD S EUR 1335218	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	08/16/2024	08/20/2027		38,875,600	0.87				(1,015,442)		(1,015,442)		808,923			229,089		0002
Currency Forward L USD S GBP 1642056	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I7OUK5573	07/30/2025	07/31/2026		26,018,319	0.75				162,356		162,356		490,417			75,211		0002
Currency Forward L USD S GBP 1642058	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I7OUK5573	07/30/2025	07/31/2026		9,922,240	0.75				62,692		62,692		187,800			28,682		0002
Currency Forward L USD S EUR 1770465	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/08/2025	12/10/2027		23,298,346	0.84				333,821		333,821		490,090			151,703		0002
Currency Forward L USD S EUR 1770469	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/08/2025	12/10/2027		19,939,272	0.84				268,491		268,491		402,230			129,831		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 1774436	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/08/2025	12/10/2027		20,190,306	0.84				289,289		289,289		424,711			131,466		0002
Currency Forward L USD S EUR 1781751	ASSET HEDGE	B1	Currency	BAR G5GSEF7VJP5I7OUK5573	12/17/2025	09/18/2026		13,908,680	0.84				283,658		283,658		275,484			47,600		0002
Currency Forward L USD S GBP 1781771	ASSET HEDGE	B1	Currency	BAR G5GSEF7VJP5I7OUK5573	12/17/2025	09/18/2026		98,089,900	0.75				1,217,396		1,217,396		1,873,138			335,696		0002
Currency Forward L GBP S USD 1781773	ASSET HEDGE	N/A	Currency	BAR G5GSEF7VJP5I7OUK5573	12/17/2025	09/18/2026		66,861,000	0.75				(829,813)		(829,813)		(1,276,787)			228,820		0002
Currency Forward L USD S EUR 1782005	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		4,081,900	0.84				84,321		84,321		80,665			20,071		0002
Currency Forward L USD S EUR 1782009	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		2,171,525	0.84				46,504		46,504		44,559			10,678		0002
Currency Forward L USD S EUR 1782015	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		810,554	0.84				16,744		16,744		16,018			3,986		0002
Currency Forward L USD S EUR 1782019	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		8,250,399	0.84				170,431		170,431		163,041			40,568		0002
Currency Forward L USD S EUR 1782031	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		19,506,438	0.84				417,740		417,740		400,268			95,916		0002
Currency Forward L USD S EUR 1782033	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		2,507,517	0.84				51,798		51,798		49,552			12,330		0002
Currency Forward L USD S EUR 1782035	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		7,407,423	0.84				153,017		153,017		146,382			36,423		0002
Currency Forward L USD S EUR 1782037	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		11,957,100	0.84				247,001		247,001		236,291			58,795		0002
Currency Forward L USD S GBP 1782043	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		45,883,391	0.75				635,271		635,271		942,180			225,614		0002
Currency Forward L USD S GBP 1782047	ASSET HEDGE	N/A	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		36,324,240	0.75				502,921		502,921		745,890			178,611		0002
Currency Forward L USD S GBP 1782053	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		52,945,785	0.75				733,052		733,052		1,087,201			260,341		0002
Currency Forward L USD S EUR 1787480	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		11,200,378	0.84				231,369		231,369		221,337			55,074		0002
Currency Forward L USD S EUR 1787484	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		24,794,419	0.84				512,184		512,184		489,976			121,917		0002
Currency Forward L USD S GBP 1787486	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		12,229,245	0.75				175,533		175,533		257,333			60,133		0002
Currency Forward L USD S EUR 1787492	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		21,274,272	0.84				439,468		439,468		420,412			104,608		0002
Currency Forward L USD S GBP 1787496	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		19,662,905	0.75				272,239		272,239		403,763			96,685		0002
Currency Forward L USD S EUR 1787500	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		49,639,967	0.84				1,025,425		1,025,425		980,962			244,086		0002
Currency Forward L USD S GBP 1787504	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/17/2025	03/19/2027		45,880,111	0.75				635,225		635,225		942,113			225,598		0002
Currency Forward L USD S EUR 1820306	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/29/2025	03/19/2027		2,098,444	0.84				45,731		45,731		41,431			10,318		0002
Currency Forward L USD S EUR 1820314	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/29/2025	03/19/2027		1,315,025	0.84				29,710		29,710		27,015			6,466		0002
Currency Forward L GBP S USD 1822094	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/30/2025	03/19/2027		1,911,832	0.74				(38,235)		(38,235)		(39,065)			9,401		0002
Currency Forward L GBP S USD 1822095	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/30/2025	03/19/2027		4,460,942	0.74				(89,215)		(89,215)		(91,151)			21,935		0002
Currency Forward L GBP S USD 1822096	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/30/2025	03/19/2027		1,784,869	0.74				(37,006)		(37,006)		(37,781)			8,776		0002
Currency Forward L EUR S USD 1822102	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/30/2025	03/19/2027		1,461,067	0.84				(30,747)		(30,747)		(28,864)			7,184		0002
Currency Forward L EUR S USD 1822105	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/30/2025	03/19/2027		1,458,059	0.84				(30,683)		(30,683)		(28,805)			7,169		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 EUR S USD 1822107	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/30/2025	03/19/2027		626,172	0.84				(13,177)		(13,177)		(12,370)			3,079		0002
Currency Forward L EUR S USD 1822108	ASSET HEDGE	D1 and BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	12/30/2025	03/19/2027		1,199,316	0.84				(25,238)		(25,238)		(23,693)			5,897		0002
Currency Forward L USD S EUR 1828777	ASSET HEDGE	B1	Currency	WAC KB1H1DSPRFMYMCUFXT09	01/05/2026	03/19/2027		313,641	0.84				5,590		5,590		5,590			1,542		0002
Currency Forward L USD S GBP 1831665	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I70UK5573	01/08/2026	07/31/2026		5,615,075	0.74				103,750		103,750		103,750			16,232		0002
Currency Forward L USD S GBP 1831666	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I70UK5573	01/08/2026	07/31/2026		6,970,226	0.74				128,789		128,789		128,789			20,149		0002
Currency Forward L GBP S USD 1831667	ASSET HEDGE	BA1	Currency	BAR G5GSEF7VJP5I70UK5573	01/08/2026	07/31/2026		8,134,168	0.74				(148,433)		(148,433)		(148,433)			23,513		0002
Currency Forward L USD S EUR 1880076	ASSET HEDGE	B1	Currency	RBC ES7IP3U3RHIGC71XBU11	02/04/2026	03/19/2027		479,800	0.83				11,203		11,203		11,203			2,359		0002
Currency Forward L USD S GBP 1986785	ASSET HEDGE	N/A	Currency	RBC ES7IP3U3RHIGC71XBU11	03/26/2026	07/31/2026		117,022,272	0.75				1,040,341		1,040,341		1,040,341			338,277		0002
Currency Forward L USD S CAD 1986857	ASSET HEDGE	D2-2	Currency	RBC ES7IP3U3RHIGC71XBU11	03/26/2026	11/30/2026		77,342,180	1.37				237,919		237,919		237,919			316,180		0002
Currency Forward L USD S CAD 1986859	ASSET HEDGE	D2-2	Currency	RBC ES7IP3U3RHIGC71XBU11	03/26/2026	11/30/2026		35,218,633	1.37				108,339		108,339		108,339			143,976		0002
Currency Forward L USD S CAD 1986841	ASSET HEDGE	D2-2	Currency	RBC ES7IP3U3RHIGC71XBU11	03/26/2026	11/30/2026		35,048,941	1.37				107,817		107,817		107,817			143,283		0002
Currency Forward L USD S EUR 1942911	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	09/18/2026		34,350,341	0.86				77,593		77,593		77,593			117,558		0002
Currency Forward L USD S GBP 1942923	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	09/18/2026		30,889,153	0.75				429,847		429,847		429,847			105,713		0002
Currency Forward L USD S CAD 1986817	ASSET HEDGE	D2-2	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		27,403,201	1.37				106,808		106,808		106,808			112,026		0002
Currency Forward L USD S CAD 1986872	ASSET HEDGE	D1	Currency	BAR G5GSEF7VJP5I70UK5573	03/26/2026	11/30/2026		23,834,390	1.37				81,221		81,221		81,221			97,437		0002
Currency Forward L USD S CAD 1986809	ASSET HEDGE	D2-2	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		22,978,745	1.37				89,563		89,563		89,563			93,939		0002
Currency Forward L USD S CAD 1986805	ASSET HEDGE	D2-2	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		22,715,610	1.37				88,538		88,538		88,538			92,863		0002
Currency Forward L USD S CAD 1986797	ASSET HEDGE	D2-2	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		17,347,950	1.37				67,616		67,616		67,616			70,920		0002
Currency Forward L USD S CAD 1986853	ASSET HEDGE	D2-2	Currency	RBC ES7IP3U3RHIGC71XBU11	03/26/2026	11/30/2026		15,768,200	1.37				48,506		48,506		48,506			64,462		0002
Currency Forward L USD S EUR 1942910	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	09/18/2026		14,721,575	0.86				33,254		33,254		33,254			50,382		0002
Currency Forward L USD S CAD 1986793	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		13,618,420	1.37				54,416		54,416		54,416			55,673		0002
Currency Forward L USD S GBP 1942922	ASSET HEDGE	BA1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/11/2026	09/18/2026		13,238,209	0.75				184,220		184,220		184,220			45,305		0002
Currency Forward L USD S CAD 1986813	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		10,569,129	1.37				42,232		42,232		42,232			43,207		0002
Currency Forward L USD S CAD 1986787	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		4,474,858	1.37				17,441		17,441		17,441			18,294		0002
Currency Forward L USD S CAD 1986791	ASSET HEDGE	D1	Currency	WAC KB1H1DSPRFMYMCUFXT09	03/26/2026	11/30/2026		1,159,014	1.37				4,631		4,631		4,631			4,738		0002
1439999999. Subtotal - forwards - hedging other													9,855,034	XXX	9,855,034		14,031,871			5,267,784	XXX	XXX
1479999999. Subtotal - forwards													9,855,034	XXX	9,855,034		14,031,871			5,267,784	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												253,150		XXX	(832,079)					26,621,603	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										101,893,296	35,649,240		149,431,297	XXX	149,431,297	(35,297,644)	14,031,871			5,267,784	XXX	XXX
1719999999. Subtotal - replication														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)
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other													44,280,649	XXX	44,280,643	29,899,791					XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										101,893,296	35,649,240	253,150	193,711,946	XXX	192,879,861	(5,397,853)	14,031,871			31,889,387	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	4,380,000		8,026,020		3,646,020	8,026,020		3,646,020		3,646,020
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	18,970,055		15,364,335	(978,246)		22,090,300	(978,246)	2,141,999	6,028,668	1,444,701
Bank of Montreal NQ0HPCNCCU6TUTQYE16	Y	Y	2,560,000		3,067,608		507,608	3,067,608	(2,200,799)		5,488,157	5,995,765
BNP Paribas ROMUWSFPU8MPRO8K5P83	Y	Y	18,195,648		21,363,486		3,167,837	21,363,486		3,167,837		3,167,837
Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	Y	Y	2,088,693		2,500,240		411,548	2,500,240		411,548		411,548
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Y	Y	13,558,528		23,990,246		10,431,719	24,469,969	(5,109,338)	5,802,104	7,531,965	17,963,683
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Y	Y	11,803,227		13,219,964		1,416,737	13,219,964		1,416,737		1,416,737
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	4,996,684		7,439,143		2,442,460	7,439,143		2,442,460	1,008,537	3,450,996
Truist Bank JJKC32MCHWD171265Z06	Y	Y	13,627,400		14,971,512		1,344,112	14,971,512		1,344,112		1,344,112
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	10,483,760		6,078,301			6,078,301				
Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	21,873,677		35,668,437	(1,279,743)	12,515,017	40,416,719	(6,755,661)	11,787,381	11,832,062	24,347,072
0299999999. Total NAIC 1 Designation			122,537,671		151,689,292	(2,257,989)	35,883,057	163,643,262	(15,044,044)	32,160,196	31,889,387	63,188,472
American National Insurance Holdings, Inc. 549300RK5RZQ740FPL83	Y	N			44,280,643		44,280,643	44,280,643		44,280,643		
0399999999. Total NAIC 2 Designation					44,280,643		44,280,643	44,280,643		44,280,643		
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)												
0999999999 - Gross totals			122,537,671		195,969,935	(2,257,989)	80,163,700	207,923,905	(15,044,044)	76,440,839	31,889,387	63,188,472
1. Offset per SSAP No. 64					2,257,989	(2,257,989)						
2. Net after right of offset per SSAP No. 64					193,711,946							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of Montreal NQQ6HPCNCCU6TUTQYE16	Cash		Cash	3,220,000	3,220,000			V
0199999999 - Total				3,220,000	3,220,000		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	4,380,000	4,380,000	XXX		V
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash		Cash	18,970,055	18,970,055	XXX		V
Bank of Montreal NQQ6HPCNCCU6TUTQYE16	Cash		Cash	2,560,000	2,560,000	XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash	18,195,648	18,195,648	XXX		V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Cash		Cash	2,088,693	2,088,693	XXX		V
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Cash		Cash	13,558,528	13,558,528	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash	11,803,227	11,803,227	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash	4,996,684	4,996,684	XXX		V
Truist Bank JUKC32MCHWDI71265Z06	Cash		Cash	13,627,400	13,627,400	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	10,483,759	10,483,759	XXX		V
Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	Cash		Cash	21,873,678	21,873,678	XXX		V
0299999999 - Total				122,537,672	122,537,672	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	*
Bank of America ..... Houston, TX					10,409,097	10,361,649	4,471,649	XXX
Bank of New York ..... New York, NY					(71,948,089)	(71,948,089)	47,806,310	XXX
Computershare ..... New York, NY					6,574,750	6,574,750	6,500,000	XXX
JP Morgan Chase ..... Houston, TX					110,813,152	85,138,298	100,854,388	XXX
Key Bank ..... Cleveland, OH					9,958,582	14,813,197	14,547,514	XXX
Moody National Bank ..... Galveston, TX					76,955,511	86,311,100	2,641,102	XXX
Wells Fargo ..... Houston, TX					1,761,680	1,830,038	2,051,097	XXX
0199998. Deposits in ... 19 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			706,935	1,002,993	442,072	XXX
0199999. Totals - open depositories	XXX	XXX			145,231,618	134,083,936	179,314,132	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			145,231,618	134,083,936	179,314,132	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	10,000	10,000	10,000	XXX
0599999. Total	XXX	XXX			145,241,618	134,093,936	179,324,132	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		02/26/2026	0.000	04/16/2026	45,931,525		836,879
	UNITED STATES TREASURY	0	01/22/2026	0.000	04/16/2026	7,988,083		54,022
	UNITED STATES TREASURY	0	02/19/2026	0.000	05/14/2026	55,759,776		200,529
	UNITED STATES TREASURY		02/19/2026	0.000	05/14/2026	5,974,254		53,867
	UNITED STATES TREASURY		03/20/2026	0.000	06/11/2026	139,006,000		179,000
	UNITED STATES TREASURY	0	03/20/2026	0.000	06/11/2026	17,872,200		22,800
	UNITED STATES TREASURY	0	01/05/2026	0.000	04/02/2026	329,967,689		3,653,834
	UNITED STATES TREASURY		02/17/2026	0.000	04/02/2026	3,999,599		1,272,597
	UNITED STATES TREASURY	0	01/16/2026	0.000	04/09/2026	13,988,956		98,019
	UNITED STATES TREASURY		01/14/2026	0.000	04/09/2026	66,947,219		1,513,794
	UNITED STATES TREASURY	0	01/28/2026	0.000	04/23/2026	58,871,282		373,858
	UNITED STATES TREASURY		01/26/2026	0.000	04/23/2026	385,157,877		2,922,242
	UNITED STATES TREASURY	0	02/05/2026	0.000	04/30/2026	213,383,690		979,533
	UNITED STATES TREASURY		03/17/2026	0.000	04/30/2026	4,985,460		260,146
	UNITED STATES TREASURY	0	02/12/2026	0.000	05/07/2026	71,741,820		270,396
	UNITED STATES TREASURY		02/11/2026	0.000	05/07/2026	321,840,430		1,621,243
	UNITED STATES TREASURY	0	02/25/2026	0.000	05/21/2026	50,746,229		561,237
	UNITED STATES TREASURY		02/25/2026	0.000	05/21/2026	47,761,667		388,617
	UNITED STATES TREASURY	0	03/05/2026	0.000	05/28/2026	122,303,974		333,015
	UNITED STATES TREASURY		03/04/2026	0.000	05/28/2026	969,471,275		2,917,747
	UNITED STATES TREASURY	0	03/11/2026	0.000	06/04/2026	183,821,147		370,174
	UNITED STATES TREASURY		03/12/2026	0.000	06/04/2026	278,216,409		822,978
	UNITED STATES TREASURY	0	03/26/2026	0.000	06/18/2026	25,796,767		14,930
	UNITED STATES TREASURY		03/24/2026	0.000	06/18/2026	59,531,350		42,058
	UNITED STATES TREASURY	0	03/30/2026	0.000	06/25/2026	6,940,583		699
	UNITED STATES TREASURY		03/31/2026	0.000	04/28/2026	12,964,735		23,530
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						3,500,969,993		19,787,744
0489999999. Total - issuer credit obligations (unaffiliated)						3,500,969,993		19,787,744
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						3,500,969,993		19,787,744
825252-40-6	INVESCO TREASURY INST		03/31/2026	3.530		176,290,142	943,673	1,651,933
825252-40-6	INVESCO TREASURY INST	0	03/31/2026	3.520		85,722,061	197,551	932,628
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						262,012,203	1,141,224	2,584,561
000000-00-0	BNY MELLON CASH RESERVE USD		03/31/2026	0.000		86,148,948		8,462
000000-00-0	BNY MELLON CASH RESERVE USD	0	03/31/2026	0.000		35,854,710		6,628
262006-20-8	DREYFUS GVT CM INST	0	03/23/2026	3.520		10,354,830	25,974	143,394
61747C-70-7	MORG STAN I LQ:GV I		03/03/2026	3.520		63,614,359	251,994	969,246
99C001-55-1	BONY CASH RESERVE FUND	0	03/31/2026	0.000		100		
99C001-55-1	BONY CASH RESERVE FUND MONEY MKT		03/31/2026	0.000		5,701,781		
8309999999. Subtotal - all other money market mutual funds						201,674,728	277,968	1,127,730
8589999999. Total cash equivalents (unaffiliated)						3,964,656,924	1,419,192	23,500,035
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						3,964,656,924	1,419,192	23,500,035